

HSBC Global Investment Funds
Unaudited Semi-Annual Report for the period
from 1 April 2022 to 30 September 2022



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 2022 to 30 September 2022

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

Information concerning the distribution of shares of HSBC 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 Investor Information Documents (KIIDs), 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 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 Equity Circular Economy (launched as at 17 June 2022)
Asia ESG Bond	Global ESG Corporate Bond
Asia High Yield Bond	Global Green Bond
Asian Currencies Bond	Global High Yield ESG Bond
Brazil Bond	Global High Yield Securitised Credit Bond
China A-shares Equity	Global Infrastructure Equity
Euro Convertible Bond	Global Inflation Linked Bond
Euro Credit Bond	Global Securitised Credit Bond
Euro Bond Total Return	Global Short Duration High Yield Bond
Euroland Growth	Global Sustainable Equity Income (launched as at 18 May 2022)
Frontier Markets	Global Sustainable Long Term Dividend
GEM Debt Total Return	Global Sustainable Long Term Equity (launched as at 2 September 2022)
Global Bond Total Return	Mexico Equity
Global Credit Floating Rate Fixed Term Bond 2022 - 1	Multi-Asset Style Factors
Global Credit Floating Rate Fixed Term Bond 2023 - 1	Multi-Strategy Target Return
Global Credit Floating Rate Fixed Term Bond 2023 - 2	
Global Emerging Markets Corporate Sustainable Bond (launched as at 27 September 2022)	
Global Emerging Markets ESG Bond	
Global Emerging Markets ESG Local Debt	
Global Emerging Markets Local Debt	

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,
8 Canada Square, London E14 5HQ, United Kingdom.
- ▶ **Dr. Michael Boehm**, Chief Operating Officer
HSBC Asset Management (Deutschland) Limited,
Hansaallee 3, 40549 Düsseldorf, 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
The Directors' Office S.A., 19, Rue de Bitbourg, L-1273 Luxembourg,
Resident in the Grand Duchy of Luxembourg.
- ▶ **Matteo Pardi**, Head of International Markets
HSBC Asset Management (France), Italian Branch,
Via San Protaso 3, 20121 Milano, Italy.

Management and Administration

Registered Office

Until 30 September 2022

16, boulevard d'Avranches, L-1160 Luxembourg
Grand Duchy of Luxembourg,
R.C.S. Luxembourg N° B-25087.

From 1 October 2022

4, rue Petermelchen
L-2370, Howald,
Grand Duchy of Luxembourg.

Management Company

HSBC Investment Funds (Luxembourg) S.A.

Until 31 October 2022

16, boulevard d'Avranches, L-1160 Luxembourg,
Grand Duchy of Luxembourg.

From 1 November 2022

18, boulevard de Kockelscheuer,
L-1821 Luxembourg,
Grand Duchy of Luxembourg.

Administration Agent, Depositary Bank, Central Paying Agent, Registrar and Transfer Agent

HSBC Continental Europe, Luxembourg

Until 31 October 2022

16, boulevard d'Avranches, L-1160 Luxembourg,
Grand Duchy of Luxembourg.

From 1 November 2022

18, boulevard de Kockelscheuer,
L-1821 Luxembourg,
Grand Duchy of Luxembourg.

Domiciliary and Corporate Agent

Until 30 September 2022

HSBC Continental Europe, Luxembourg
16, boulevard d'Avranches, L-1160 Luxembourg,
Grand Duchy of Luxembourg.

From 1 October 2022

ONE Corporate
4, rue Petermelchen,
Cubus C3,
L-2370 Howald,
Grand Duchy of Luxembourg.

Investment Advisers

HSBC Asset Management (France)

Immeuble Cœur Défense - Tour A,
110 Esplanade du Général de Gaulle - La Défense 4,
75419 Paris Cedex 08, France.

HSBC Global Asset Management (Hong Kong) Limited

Level 22, HSBC Main Building, 1 Queen's Road, Central, Hong Kong SAR.

Management and Administration (continued)

Investment Advisers

HSBC Global Asset Management (Mexico) S.A. de C.V
Paseo de la Reforma no. 347, P. 15, Col. Cuauhtémoc, C.P. 06500,
México, D.F., México.

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

HSBC Asset Management (USA) Inc.
452 Fifth Avenue, 7th Floor, New York, NY 10018, USA.

HSBC Portfoy Yonetimi A.S.
Esentepe Mahallesi, Büyükdere Caddesi, No:128, 34394 Sisli,
Istanbul, Turkey.

Sub-Investment Advisers

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

Distributors

HSBC Investment Funds (Luxembourg) S.A.
Until 31 October 2022
16, boulevard d'Avranches, L-1160 Luxembourg,
Grand Duchy of Luxembourg.

From 1 November 2022
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 Asset Management (Singapore) Limited
10 Marina Boulevard, Marina Bay Financial Centre, Tower 2 Level 48-01,
Singapore 018983

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

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

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

Management and Administration (continued)

Distributors	<p>HSBC Securities (USA) Inc 452 Fifth Avenue, New York, 10018, United States.</p> <p>HSBC Saudi Arabia 7267 Olaya-AlMurooj, Riyadh 12283-225, Kingdom of Saudi Arabia.</p> <p>HSBC Bank Australia Level 36, Tower 1, International Towers Sydney, 100 Barangaroo Avenue, Sydney NSW 2000, Australia.</p> <p>HSBC Asset Management (Japan) Limited HSBC Building 11-1, Nihonbashi 3-Chome, Chuo-Ku, Tokyo, 103-0027, Japan.</p>
Paying Agent in Switzerland	<p>HSBC Private Bank (Suisse) S.A. Quai des Bergues 9-17, Case Postale 2888, CH-1211 Geneva 1, Switzerland.</p>
Paying Agent in Hong Kong	<p>The Hong Kong and Shanghai Banking Corporation Limited HSBC Main Building, 1 Queen's Road Central, Hong Kong SAR.</p>
Representative and Paying Agent in Poland	<p>HSBC Continental Europe, Poland Branch Rondo ONZ 1, 00-124 Warsaw, Poland.</p>
Auditor	<p>PricewaterhouseCoopers, Société coopérative 2, rue Gerhard Mercator, B.P. 1443, L-1014 Luxembourg, Grand Duchy of Luxembourg.</p>
Legal Adviser	<p>Elvinger Hoss Prussen société anonyme 2, Place Winston Churchill, L-1340 Luxembourg, Grand Duchy of Luxembourg.</p>

Statement of Net Assets

as at 30 September 2022

		Equity Sub-funds			
		COMBINED USD	Asia ex Japan Equity USD	Asia ex Japan Equity Smaller Companies USD	Asia Pacific ex Japan Equity High Dividend USD
	Notes				
ASSETS					
Investments in Securities at Cost		32,636,149,431	549,927,017	588,820,300	425,650,241
Unrealised Appreciation/(Depreciation)	2.b	(4,159,069,960)	(154,934,622)	(108,992,255)	(74,740,330)
Investments in Securities at Market Value		28,477,079,471	394,992,395	479,828,045	350,909,911
Unrealised Gain on Forward Foreign Exchange Contracts	2.b	262,757,953	39,030	-	5
Unrealised Gain on Futures	2.b	64,414,350	-	-	-
Unrealised Gain on Swaps	2.b	58,697,888	-	-	-
Unrealised Gain on Options	2.b	69,056	-	-	-
Cash at Bank		1,397,769,868	8,838,403	10,022,303	9,474,994
Dividend and Interest Receivable, Net		242,729,435	820,599	1,381,139	2,344,710
Receivable from Brokers		905,072,119	13,603,951	11,048,916	2,328,402
Receivable from Shareholders		187,310,503	825,548	760,057	53,759
Other Assets		8,994,745	1,113,682	108,497	187,422
Total Assets		31,604,895,388	420,233,608	503,148,957	365,299,203
LIABILITIES					
Unrealised Loss on Forward Foreign Exchange Contracts	2.b	(175,610,034)	(7,181)	-	(6,099)
Unrealised Loss on Futures	2.b	(58,437,980)	-	-	-
Unrealised Loss on Swaps	2.b	(22,930,617)	-	-	-
Unrealised Loss on Options	2.b	(404,106)	-	-	-
Bank Overdraft		(616,620,098)	(36,257)	(14,913)	(3,015,450)
Payable to Brokers		(855,376,087)	(2,177,510)	(9,521,578)	(3,388,496)
Payable to Shareholders		(229,202,874)	(21,702,728)	(408,300)	(3,855,765)
Dividend Payable		(129,325,946)	-	-	(600,940)
Other Liabilities		(48,966,634)	(539,717)	(499,915)	(653,296)
Total Liabilities		(2,136,874,376)	(24,463,393)	(10,444,706)	(11,520,046)
Total Net Assets		29,468,021,012	395,770,215	492,704,251	353,779,157
TWO YEAR ASSET SUMMARY					
31 March 2022		35,668,923,650	584,891,399	758,828,482	423,674,273
31 March 2021		39,071,535,419	847,285,638	882,981,687	354,379,783

The accompanying notes form an integral part of these financial statements

Statement of Net Assets

as at 30 September 2022

China A-shares Equity USD	Chinese Equity USD	Euroland Equity Smaller Companies EUR	Euroland Growth EUR	Euroland Value EUR	Europe Value EUR
19,990,473	821,177,917	117,268,618	204,263,716	384,466,215	81,173,826
(2,623,780)	(156,574,409)	(12,047,445)	(1,241,113)	(54,228,595)	(11,942,574)
17,366,693	664,603,508	105,221,173	203,022,603	330,237,620	69,231,252
-	-	14	-	2,582	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
2,536,259	8,929,798	380,255	3,074,135	7,554,304	892,860
100	3,881,445	46,841	94,068	302,509	47,650
535,369	15,008,714	2,076,231	-	3,708,609	59,742
-	150,881	11,467	167,822	3,066,542	25,335
-	-	912,185	468,275	2,270,776	222,191
20,438,421	692,574,346	108,648,166	206,826,903	347,142,942	70,479,030
-	-	(116)	-	(18,399)	-
(331)	-	-	(196,355)	(593,390)	-
-	-	-	-	-	-
-	-	-	-	-	-
(1,472,252)	(3,783,422)	-	-	-	-
(1,073,692)	(8,129,746)	(160)	-	(560)	(59,833)
-	(1,671,996)	(1,350,128)	(136,596)	(3,532,110)	(251,938)
-	-	-	-	-	-
(5,149)	(1,440,460)	(99,991)	(248,942)	(467,244)	(107,686)
(2,551,424)	(15,025,624)	(1,450,395)	(581,893)	(4,611,703)	(419,457)
17,886,997	677,548,722	107,197,771	206,245,010	342,531,239	70,059,573
23,132,398	890,685,985	153,070,988	247,883,485	523,701,679	80,552,228
40,892,737	1,312,408,166	246,807,011	294,435,304	611,284,419	61,600,186

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

Statement of Net Assets

as at 30 September 2022

	Notes	Global Emerging Markets Equity USD	Global Equity Circular Economy (launched as at 17 June 2022) USD	Global Equity Climate Change USD	Global Equity Sustainable Healthcare USD
ASSETS					
Investments in Securities at Cost		369,808,072	24,539,920	325,606,272	138,041,827
Unrealised Appreciation/(Depreciation)	2.b	(72,377,637)	(655,456)	(57,189,729)	(18,708,999)
Investments in Securities at Market Value		297,430,435	23,884,464	268,416,543	119,332,828
Unrealised Gain on Forward Foreign Exchange Contracts	2.b	-	-	255	2,474
Unrealised Gain on Futures	2.b	-	-	-	-
Unrealised Gain on Swaps	2.b	-	-	-	-
Unrealised Gain on Options	2.b	-	-	-	-
Cash at Bank		20,632,749	534,550	5,323,695	3,168,437
Dividend and Interest Receivable, Net		456,114	45,871	531,195	23,490
Receivable from Brokers		7,173,154	-	21,872,882	43,553
Receivable from Shareholders		436,266	-	586,045	60,452
Other Assets		66,647	-	64,418	1,435
Total Assets		326,195,365	24,464,885	296,795,033	122,632,669
LIABILITIES					
Unrealised Loss on Forward Foreign Exchange Contracts	2.b	-	-	(3,191)	(10,001)
Unrealised Loss on Futures	2.b	-	-	(82,425)	-
Unrealised Loss on Swaps	2.b	-	-	-	-
Unrealised Loss on Options	2.b	-	-	-	-
Bank Overdraft		-	(3)	-	(745)
Payable to Brokers		(4,540,605)	-	(29,398,268)	(43,554)
Payable to Shareholders		(515,685)	-	(1,050,085)	(143,312)
Dividend Payable		-	-	(242,901)	-
Other Liabilities		(807,144)	(9,976)	(307,291)	(110,550)
Total Liabilities		(5,863,434)	(9,979)	(31,084,161)	(308,162)
Total Net Assets		320,331,931	24,454,906	265,710,872	122,324,507
TWO YEAR ASSET SUMMARY					
31 March 2022		349,052,270	-	344,903,678	121,705,058
31 March 2021		330,625,228	-	193,855,030	-

The accompanying notes form an integral part of these financial statements

Statement of Net Assets

as at 30 September 2022

Global Infrastructure Equity USD	Global Lower Carbon Equity USD	Global Sustainable Equity Income (launched as at 18 May 2022) USD	Global Sustainable Long Term Dividend USD	Global Sustainable Long Term Equity (launched as at 2 September 2022) USD	Hong Kong Equity USD
381,744,789	260,601,046	140,660,206	48,659,080	9,986,549	147,760,444
(44,544,162)	(40,111,235)	(21,103,145)	(11,566,950)	(822,122)	(27,976,981)
337,200,627	220,489,811	119,557,061	37,092,130	9,164,427	119,783,463
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
853,091	2,341,187	825,104	1,429,628	9,918	1,241,844
598,202	454,735	449,776	56,110	2,622	360,794
331,748	56,771	3,774,803	5,233	-	4,000,451
5,096	399,260	53,321	10,367	-	135,161
-	112,833	12,189	145,436	-	214
338,988,764	223,854,597	124,672,254	38,738,904	9,176,967	125,521,927
-	-	-	-	-	-
-	(240,232)	(107,277)	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	(23,901)	-	-	-	(103,248)
(664,856)	(56,688)	(866,566)	(5,245)	-	(1,498,413)
(23,892)	(88,440)	(2,675,476)	(466,710)	-	(630,116)
(97,737)	(497,185)	(777,099)	(78,512)	-	-
(172,728)	(199,850)	(80,118)	(46,915)	(2,387)	(166,981)
(959,213)	(1,106,296)	(4,506,536)	(597,382)	(2,387)	(2,398,758)
338,029,551	222,748,301	120,165,718	38,141,522	9,174,580	123,123,169
27,011,621	283,058,434	-	56,146,776	-	110,934,711
-	157,427,767	-	39,569,550	-	114,246,109

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

Statement of Net Assets

as at 30 September 2022

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		190,369,982	81,943,810	218,713,329	131,039,982
Unrealised Appreciation/(Depreciation)	2.b	(40,604,979)	(14,908,155)	(13,888,063)	(16,696,676)
Investments in Securities at Market Value		149,765,003	67,035,655	204,825,266	114,343,306
Unrealised Gain on Forward Foreign Exchange Contracts	2.b	-	-	-	12,474
Unrealised Gain on Futures	2.b	-	-	-	-
Unrealised Gain on Swaps	2.b	-	-	-	-
Unrealised Gain on Options	2.b	-	-	-	-
Cash at Bank		2,365,396	1,104,934	6,803,168	133,140
Dividend and Interest Receivable, Net		148,531	66,741	297,629	338,252
Receivable from Brokers		189	46,067	3,370,586	290,790
Receivable from Shareholders		2,065	33,272	82,596	176,533
Other Assets		-	(1)	59	191,760
Total Assets		152,281,184	68,286,668	215,379,304	115,486,255
LIABILITIES					
Unrealised Loss on Forward Foreign Exchange Contracts	2.b	-	-	-	(316,982)
Unrealised Loss on Futures	2.b	-	-	-	(58,277)
Unrealised Loss on Swaps	2.b	-	-	-	-
Unrealised Loss on Options	2.b	-	-	-	-
Bank Overdraft		(19,006)	-	(3,616,563)	(8,237)
Payable to Brokers		(189)	(45,548)	(1,458,617)	(290,701)
Payable to Shareholders		(316,285)	(300,539)	(550,025)	(736,636)
Dividend Payable		-	-	-	(181,429)
Other Liabilities		(1,263,644)	(510,905)	(252,081)	(194,474)
Total Liabilities		(1,599,124)	(856,992)	(5,877,286)	(1,786,736)
Total Net Assets		150,682,060	67,429,676	209,502,018	113,699,519
TWO YEAR ASSET SUMMARY					
31 March 2022		196,525,505	86,965,266	237,399,268	132,343,709
31 March 2021		272,732,173	122,442,204	184,493,724	133,229,586

**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 2022

Market Specific Equity Sub-funds					
Global Real Estate Equity USD	Brazil Equity USD	Economic Scale US Equity USD	Indian Equity USD	Mexico Equity USD	Russia Equity* USD
1,353,674,369	136,700,008	230,540,904	686,541,658	28,448,756	105,739,003
(322,602,133)	(12,641,801)	6,701,780	304,626,529	(550,328)	(103,027,179)
1,031,072,236	124,058,207	237,242,684	991,168,187	27,898,428	2,711,824
9	-	120,677	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
18,796,013	3,087,466	2,887,208	13,350,718	1,211,324	10,101,726
6,658,594	223,063	325,734	166,717	4	-
134,522	580,211	152,743	15,113,186	40,424	-
1,043,438	505,163	974,101	1,192,262	34,285	-
151,400	-	1	-	1,219	-
1,057,856,212	128,454,110	241,703,148	1,020,991,070	29,185,684	12,813,550
(1,456)	-	(9,844)	-	-	-
-	-	(257,206)	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
(268,067)	-	-	-	-	-
(46,267)	(583,684)	(151,115)	(12,065,861)	(40,120)	-
(753,173)	(995,616)	(1,359,545)	(4,861,739)	(258,077)	-
(8,558,525)	-	-	-	-	-
(1,809,773)	(246,174)	(264,154)	(28,110,422)	(29,115)	(35,765)
(11,437,261)	(1,825,474)	(2,041,864)	(45,038,022)	(327,312)	(35,765)
1,046,418,951	126,628,636	239,661,284	975,953,048	28,858,372	12,777,785
1,545,270,459	163,539,216	333,553,195	1,113,713,545	36,120,298	12,805,978
1,480,658,342	155,981,902	295,507,810	1,253,527,250	39,807,264	150,301,836

*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 2022 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

Statement of Net Assets

as at 30 September 2022

			Bond Sub-funds		
	Notes	Thai Equity USD	Turkey Equity EUR	Asia Bond USD	Asia ESG Bond USD
ASSETS					
Investments in Securities at Cost		38,142,295	51,995,713	488,551,994	46,600,396
Unrealised Appreciation/(Depreciation)	2.b	(6,335,667)	10,138,942	(60,400,504)	(4,485,185)
Investments in Securities at Market Value		31,806,628	62,134,655	428,151,490	42,115,211
Unrealised Gain on Forward Foreign Exchange Contracts	2.b	-	-	1,455,266	12
Unrealised Gain on Futures	2.b	-	-	7,405	-
Unrealised Gain on Swaps	2.b	-	-	67,609	-
Unrealised Gain on Options	2.b	-	-	-	-
Cash at Bank		150,114	3,889,846	1,329,687	865,645
Dividend and Interest Receivable, Net		76,657	11,606	4,570,628	389,164
Receivable from Brokers		927,196	458,199	21,791,766	229,940
Receivable from Shareholders		96,146	4,100,498	9,258,781	691
Other Assets		1	1,940	-	1
Total Assets		33,056,742	70,596,744	466,632,632	43,600,664
LIABILITIES					
Unrealised Loss on Forward Foreign Exchange Contracts	2.b	-	-	(878,963)	(104)
Unrealised Loss on Futures	2.b	-	-	(24,281)	-
Unrealised Loss on Swaps	2.b	-	-	(20,828)	-
Unrealised Loss on Options	2.b	-	-	-	-
Bank Overdraft		(69,097)	-	(7,253,171)	(9)
Payable to Brokers		(654,852)	(58,332)	(22,754,976)	(323,207)
Payable to Shareholders		(28,430)	(1,568,298)	(1,515,628)	-
Dividend Payable		-	-	(2,096,234)	(53)
Other Liabilities		(61,006)	(109,874)	(169,193)	(26)
Total Liabilities		(613,385)	(1,736,504)	(34,713,274)	(323,399)
Total Net Assets		32,243,357	68,860,240	431,919,358	43,277,265
TWO YEAR ASSET SUMMARY					
31 March 2022		40,410,175	45,345,681	499,733,976	47,704,166
31 March 2021		42,157,667	40,029,803	579,476,574	-

The accompanying notes form an integral part of these financial statements

Statement of Net Assets

as at 30 September 2022

Asia High Yield Bond USD	Asian Currencies Bond USD	Brazil Bond USD	Euro Bond EUR	Euro Bond Total Return EUR	Euro Credit Bond EUR
1,753,755,925	43,650,267	27,336,298	67,711,378	157,859,150	344,320,069
(421,554,756)	(5,474,199)	(1,950,358)	(11,388,294)	(15,344,947)	(35,905,170)
1,332,201,169	38,176,068	25,385,940	56,323,084	142,514,203	308,414,899
3,085,785	22,683	88,341	2	219,553	-
-	-	-	184,175	1,807,645	651,018
212,905	-	-	-	-	-
-	-	-	-	-	-
59,269,924	978,809	475,701	356,310	7,699,944	21,687,670
29,160,873	348,470	197,480	434,678	1,379,875	1,959,999
24,531,170	267	68,218	101,850	1,974,643	1,334,159
1,317,902	270	428,223	33,384	2,053	35,158
1	1	2,764	1	18,750	11,406
1,449,779,729	39,526,568	26,646,667	57,433,484	155,616,666	334,094,309
(3,680,280)	(8,699)	(136,263)	(107)	(75,067)	-
-	(2,461)	-	-	-	-
-	-	(102,482)	-	(84,725)	(203,341)
-	-	-	-	-	-
(1,980,000)	-	-	(110,468)	(1,890,483)	(450,000)
(23,008,520)	(347,752)	(67,741)	(30,000)	(6,613,844)	(9,685,079)
(19,414,070)	(180,425)	(86,813)	(45,259)	(1,486)	(332,610)
(14,933,540)	-	-	-	-	-
(1,018,427)	(22,625)	(27,711)	(22,051)	(174,758)	(125,334)
(64,034,837)	(561,962)	(421,010)	(207,885)	(8,840,363)	(10,796,364)
1,385,744,892	38,964,606	26,225,657	57,225,599	146,776,303	323,297,945
2,467,389,690	46,698,461	31,688,944	111,508,277	170,400,970	376,502,833
1,739,403,088	60,507,888	37,426,290	140,077,264	143,820,662	417,944,994

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

Statement of Net Assets

as at 30 September 2022

	Notes	Euro High Yield Bond EUR	GEM Debt Total Return USD	Global Bond USD	Global Bond Total Return USD
ASSETS					
Investments in Securities at Cost		1,286,910,326	169,798,951	42,865,776	223,684,922
Unrealised Appreciation/(Depreciation)	2.b	(205,312,404)	(20,827,228)	(5,468,258)	(43,210,957)
Investments in Securities at Market Value		1,081,597,922	148,971,723	37,397,518	180,473,965
Unrealised Gain on Forward Foreign Exchange Contracts	2.b	4,357	8,987,630	32,269	5,398,282
Unrealised Gain on Futures	2.b	-	-	181,829	2,002,437
Unrealised Gain on Swaps	2.b	-	864,921	-	1,661,413
Unrealised Gain on Options	2.b	-	-	-	-
Cash at Bank		3,417,039	27,643,230	7,096,816	19,843,380
Dividend and Interest Receivable, Net		19,305,303	2,407,490	194,666	401,508
Receivable from Brokers		211,894	17,635,231	905,652	4,425,963
Receivable from Shareholders		18,764,274	28,614	318,436	936
Other Assets		-	41,468	2,210	2,078
Total Assets		1,123,300,789	206,580,307	46,129,396	214,209,962
LIABILITIES					
Unrealised Loss on Forward Foreign Exchange Contracts	2.b	(95,440)	(8,998,437)	(426,825)	(1,007,887)
Unrealised Loss on Futures	2.b	-	(500,594)	(3,153)	-
Unrealised Loss on Swaps	2.b	-	(710,500)	(98,299)	(214,721)
Unrealised Loss on Options	2.b	-	-	-	-
Bank Overdraft		(308,883)	(5,801,579)	(5,290,682)	(7,373,110)
Payable to Brokers		(11,084,989)	(12,841,741)	(3,567,959)	(4,261,250)
Payable to Shareholders		(6,289,620)	(20,791)	(341,619)	(68,076)
Dividend Payable		(129,615)	-	(2,396)	-
Other Liabilities		(665,676)	(118,648)	(12,400)	(29,096)
Total Liabilities		(18,574,223)	(28,992,290)	(9,743,333)	(12,954,140)
Total Net Assets		1,104,726,566	177,588,017	36,386,063	201,255,822
TWO YEAR ASSET SUMMARY					
31 March 2022		1,407,906,842	296,726,158	44,611,096	245,779,656
31 March 2021		1,969,745,969	351,792,186	57,491,971	202,812,490

The accompanying notes form an integral part of these financial statements

Statement of Net Assets

as at 30 September 2022

Global Corporate Bond USD	Global Emerging Markets Bond USD	Global Emerging Markets Corporate Sustainable Bond (launched as at 27 September 2022) USD	Global Emerging Markets ESG Bond USD	Global Emerging Markets ESG Local Debt** USD	Global Emerging Markets Local Debt** USD
2,982,981,805	1,465,104,020	50,612,009	83,033,567	229,354,162	1,238,437,818
(428,510,673)	(323,081,328)	(572,560)	(14,537,496)	(19,153,903)	(63,187,195)
2,554,471,132	1,142,022,692	50,039,449	68,496,071	210,200,259	1,175,250,623
51,873,280	1,362,435	-	2,984	4,194,660	18,227,167
3,613,433	2,556,608	-	401,715	202,049	1,229,863
189,261	1,925,263	-	13,424	1,187,965	11,678,760
-	-	-	-	-	-
256,945,923	127,527,291	-	1,160,952	9,508,031	49,772,046
22,773,804	18,445,864	725,100	1,046,673	3,272,903	9,987,808
343,490,543	13,924,596	-	350,315	4,082,816	42,839,669
2,658,386	1,176,029	60,000,000	50,333	192,760	110,496
-	-	-	123	400,889	257,395
3,236,015,762	1,308,940,778	110,764,549	71,522,590	233,242,332	1,309,353,827
(17,000,749)	(2,445,494)	-	(65,598)	(6,446,208)	(48,475,809)
(3,107,988)	(6,238,561)	-	(18,062)	-	-
-	(2,310,961)	-	(53,585)	(1,410,023)	(5,962,429)
-	-	-	-	-	-
(257,751,594)	(7,132,705)	(48,551,296)	(581,335)	(5,217,390)	(24,362,792)
(313,153,586)	(11,333,134)	(2,785,813)	(929,243)	(874,699)	(19,033,145)
(8,961,601)	(3,404,041)	-	(14,039)	(394,992)	(6,395,485)
(17,227,927)	(13,702,630)	-	(1,114,460)	(1,217,637)	(8,255,423)
(242,784)	(340,820)	(3,428)	(13,183)	(76,360)	(412,987)
(617,446,229)	(46,908,346)	(51,340,537)	(2,789,505)	(15,637,309)	(112,898,070)
2,618,569,533	1,262,032,432	59,424,012	68,733,085	217,605,023	1,196,455,757
3,175,404,930	1,682,091,114	-	57,648,927	202,368,836	1,131,996,157
2,567,105,789	2,059,079,998	-	-	188,957,730	1,576,299,138

**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 2022

	Notes	Global ESG Corporate Bond USD	Global Government Bond USD	Global Green Bond USD	Global High Income Bond USD
ASSETS					
Investments in Securities at Cost		204,801,157	2,863,031,986	29,626,963	931,142,701
Unrealised Appreciation/(Depreciation)	2.b	(33,283,957)	(290,911,901)	(4,957,340)	(191,353,861)
Investments in Securities at Market Value		171,517,200	2,572,120,085	24,669,623	739,788,840
Unrealised Gain on Forward Foreign Exchange Contracts	2.b	3,664,736	29,765,465	386,997	8,789,807
Unrealised Gain on Futures	2.b	212,471	7,456,826	-	578,083
Unrealised Gain on Swaps	2.b	-	-	-	2,993,578
Unrealised Gain on Options	2.b	-	-	-	-
Cash at Bank		4,825,335	47,644,224	690,127	41,606,129
Dividend and Interest Receivable, Net		1,161,618	8,231,099	167,742	8,583,953
Receivable from Brokers		3,836,006	110,016,453	-	26,494,122
Receivable from Shareholders		180,333	3,012,865	-	929,665
Other Assets		-	-	-	-
Total Assets		185,397,699	2,778,247,017	25,914,489	829,764,177
LIABILITIES					
Unrealised Loss on Forward Foreign Exchange Contracts	2.b	(994,149)	(5,948,690)	-	(3,137,707)
Unrealised Loss on Futures	2.b	(217,161)	(5,878,205)	-	(3,091,046)
Unrealised Loss on Swaps	2.b	-	(6,869,256)	-	(459,839)
Unrealised Loss on Options	2.b	-	-	-	-
Bank Overdraft		-	(57,776,966)	-	(18,229,869)
Payable to Brokers		(2,145,543)	(57,595,596)	-	(23,990,609)
Payable to Shareholders		(333,304)	(25,934,505)	-	(2,585,667)
Dividend Payable		(972,717)	(7,588,203)	(24,153)	(4,529,546)
Other Liabilities		(20,981)	(288,946)	(3,697)	(994,517)
Total Liabilities		(4,683,855)	(167,880,367)	(27,850)	(57,018,800)
Total Net Assets		180,713,844	2,610,366,650	25,886,639	772,745,377
TWO YEAR ASSET SUMMARY					
31 March 2022		203,593,794	2,292,079,924	29,702,296	1,035,452,172
31 March 2021		-	3,351,362,738	-	1,611,373,887

The accompanying notes form an integral part of these financial statements

Statement of Net Assets

as at 30 September 2022

Global High Yield Bond USD	Global High Yield ESG Bond USD	Global High Yield Securitised Credit Bond USD	Global Inflation Linked Bond USD	Global Investment Grade Securitised Credit Bond USD	Global Lower Carbon Bond USD
1,577,323,096	78,319,737	115,260,622	329,010,873	1,482,911,866	184,192,021
(237,684,364)	(10,623,161)	(14,074,025)	(35,633,253)	(155,825,983)	(27,801,416)
1,339,638,732	67,696,576	101,186,597	293,377,620	1,327,085,883	156,390,605
6,431,628	374,235	-	13,794,493	1,142,636	2,950,951
-	-	159,145	587,102	2,459,670	276,002
-	-	-	-	-	-
-	-	-	-	-	-
25,368,472	15,268	7,804,730	4,970,992	10,867,617	9,417,301
22,834,088	1,146,173	788,996	434,140	5,994,937	1,319,737
53,610,758	2,869,462	11,872,111	14,010,898	906,496	591,043
18,639,804	316,189	-	214,554	884,126	703,228
2,834	8,291	-	275	1,648	-
1,466,526,316	72,426,194	121,811,579	327,390,074	1,349,343,013	171,648,867
(2,426,077)	(148,636)	(148,607)	(917,914)	(10,671,852)	(700,282)
-	-	-	(382,985)	-	(315,153)
-	-	-	(680,392)	-	(16,781)
-	-	-	-	-	-
(199,611)	(503,248)	(89,755)	(8,218,557)	(2,427,399)	(193,301)
(50,705,737)	(2,135,290)	(9,468,663)	(11,746,654)	(896,095)	(1,079,888)
(4,900,781)	(273,383)	(3,175)	(528,986)	(1,115,122)	(454,516)
(18,580,127)	(1,078,887)	-	(2,871,214)	(6,839,661)	(615,120)
(295,643)	(13,173)	(31,833)	(75,574)	(190,365)	(110,911)
(77,107,976)	(4,152,617)	(9,742,033)	(25,422,276)	(22,140,494)	(3,485,952)
1,389,418,340	68,273,577	112,069,546	301,967,798	1,327,202,519	168,162,915
1,584,396,209	55,975,177	176,306,522	216,528,713	1,585,352,570	205,076,831
1,653,322,160	-	170,578,866	272,743,155	1,361,746,576	281,159,284

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

Statement of Net Assets

as at 30 September 2022

	Notes	Global Securitised Credit Bond USD	Global Short Duration Bond USD	Global Short Duration High Yield Bond USD	India Fixed Income USD
ASSETS					
Investments in Securities at Cost		76,418,573	309,206,521	150,533,020	564,956,230
Unrealised Appreciation/(Depreciation)	2.b	(7,119,105)	(27,769,805)	(14,755,870)	(12,162,744)
Investments in Securities at Market Value		69,299,468	281,436,716	135,777,150	552,793,486
Unrealised Gain on Forward Foreign Exchange Contracts	2.b	-	9,077,399	1,052,333	92,872
Unrealised Gain on Futures	2.b	191,430	539,553	-	-
Unrealised Gain on Swaps	2.b	-	3,666,288	-	-
Unrealised Gain on Options	2.b	-	-	-	-
Cash at Bank		1,128,225	15,900,932	407,548	6,542,873
Dividend and Interest Receivable, Net		533,418	1,602,629	2,210,148	13,235,414
Receivable from Brokers		120,388	10,497,753	3,715,897	2,378,162
Receivable from Shareholders		11,048	4,973,933	760,915	1,482,341
Other Assets		-	13,569	3,763	1,762,193
Total Assets		71,283,977	327,708,772	143,927,754	578,287,341
LIABILITIES					
Unrealised Loss on Forward Foreign Exchange Contracts	2.b	(703,777)	(1,388,453)	(41,345)	(737,216)
Unrealised Loss on Futures	2.b	-	(64,815)	-	-
Unrealised Loss on Swaps	2.b	-	-	-	-
Unrealised Loss on Options	2.b	-	-	-	-
Bank Overdraft		(115,586)	(8,423,812)	(418,231)	(641,953)
Payable to Brokers		(431,697)	(13,003,183)	(3,222,286)	(2,381,958)
Payable to Shareholders		(120,388)	(6,503,942)	(663,546)	(3,766,609)
Dividend Payable		-	(619,005)	(1,339,319)	(2,014,064)
Other Liabilities		(25,046)	(116,465)	(46,722)	(553,051)
Total Liabilities		(1,396,494)	(30,119,675)	(5,731,449)	(10,094,851)
Total Net Assets		69,887,483	297,589,097	138,196,305	568,192,490
TWO YEAR ASSET SUMMARY					
31 March 2022		130,141,948	356,558,146	164,859,347	662,544,643
31 March 2021		102,962,486	235,951,148	216,724,601	868,127,798

The accompanying notes form an integral part of these financial statements

Statement of Net Assets

as at 30 September 2022

Other Sub-funds					
RMB Fixed Income USD	Singapore Dollar Income Bond SGD	Ultra Short Duration Bond USD	US Dollar Bond USD	US High Yield Bond USD	Euro Convertible Bond EUR
307,359,250	223,150,905	742,061,147	144,164,352	54,573,099	12,275,399
(11,598,122)	(18,329,828)	(13,340,784)	(10,362,204)	(9,011,323)	(1,366,293)
295,761,128	204,821,077	728,720,363	133,802,148	45,561,776	10,909,106
965,581	484,074	462,997	-	5,998	-
-	17,152	1,690,652	85,070	-	-
-	-	-	165,767	-	-
-	-	-	-	-	-
3,517,657	2,762,966	5,992,169	1,789,900	294,572	1,194,067
4,410,254	1,791,602	4,174,759	638,452	838,965	15,504
6,648,037	-	33,695,028	6,307	988,243	-
422,719	-	35,181,048	4,391,425	127	106
12	14,079	-	-	6,169	56,564
311,725,388	209,890,950	809,917,016	140,879,069	47,695,850	12,175,347
(1,199,033)	(236,114)	(980,785)	-	(46,914)	(28,999)
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
(270,000)	-	(5,626,759)	(265,317)	(574,894)	-
(4,873,020)	-	(56,789,352)	(26,496,450)	(733,124)	-
(1,227,095)	(383,067)	(17,631,848)	(210,667)	-	(47,404)
(411,257)	(750,422)	(826,697)	(281,781)	(148,625)	-
(220,105)	(176,046)	(188,397)	(69,147)	(29,025)	(12,035)
(8,200,510)	(1,545,649)	(82,043,838)	(27,323,362)	(1,532,582)	(88,438)
303,524,878	208,345,301	727,873,178	113,555,707	46,163,268	12,086,909
392,041,420	241,717,313	830,545,882	82,977,554	63,733,408	14,272,036
290,223,706	353,274,413	-	139,437,152	32,817,935	18,114,679

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

Statement of Net Assets

as at 30 September 2022

	Notes	Global Credit Floating Rate Fixed Term Bond 2022 - 1 USD	Global Credit Floating Rate Fixed Term Bond 2023 - 1 USD	Global Credit Floating Rate Fixed Term Bond 2023 - 2 USD	Global Emerging Markets Multi-Asset Income** USD
ASSETS					
Investments in Securities at Cost		101,720,679	599,041,766	492,454,249	61,594,785
Unrealised Appreciation/(Depreciation)	2.b	(9,186,577)	(45,451,560)	(30,264,851)	(10,489,562)
Investments in Securities at Market Value		92,534,102	553,590,206	462,189,398	51,105,223
Unrealised Gain on Forward Foreign Exchange Contracts	2.b	120,592	28,427,173	14,125,348	492,541
Unrealised Gain on Futures	2.b	-	-	-	95,389
Unrealised Gain on Swaps	2.b	427,860	9,645,452	14,577,176	376,560
Unrealised Gain on Options	2.b	-	-	-	-
Cash at Bank		9,834,755	28,608,260	18,054,819	1,829,090
Dividend and Interest Receivable, Net		938,567	9,223,175	7,087,135	462,785
Receivable from Brokers		5,090,864	14,499,531	6,246,008	1,066,610
Receivable from Shareholders		-	-	-	357,620
Other Assets		-	-	-	22,102
Total Assets		108,946,740	643,993,797	522,279,884	55,807,920
LIABILITIES					
Unrealised Loss on Forward Foreign Exchange Contracts	2.b	(38,881)	(13,606,361)	(6,052,260)	(1,008,210)
Unrealised Loss on Futures	2.b	-	-	-	(78,563)
Unrealised Loss on Swaps	2.b	-	-	-	(109,464)
Unrealised Loss on Options	2.b	-	-	-	-
Bank Overdraft		(700,203)	(9,336,891)	(15,687,089)	(301,915)
Payable to Brokers		(4,670,876)	(21,937,563)	(2,987,813)	(552,975)
Payable to Shareholders		(8,909,000)	(13,479,980)	(6,001,380)	(615,415)
Dividend Payable		(1,341,391)	(2,676,564)	(2,130,779)	(270,062)
Other Liabilities		(68,316)	(212,183)	(166,966)	(91,356)
Total Liabilities		(15,728,667)	(61,249,542)	(33,026,287)	(3,027,960)
Total Net Assets		93,218,073	582,744,255	489,253,597	52,779,960

TWO YEAR ASSET SUMMARY

31 March 2022	112,544,292	674,105,946	520,765,151	71,895,531
31 March 2021	195,298,282	858,433,997	757,863,122	113,219,531

**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 2022

Managed Solutions - Asia Focused Conservative USD	Managed Solutions - Asia Focused Growth USD	Managed Solutions - Asia Focused Income USD	Multi-Asset Style Factors EUR	Multi-Strategy Target Return EUR	US Income Focused USD
42,202,270	36,084,356	437,532,727	929,671,639	103,839,841	598,901,302
(8,468,674)	(12,318,433)	(77,591,667)	(1,067,538)	(2,835,832)	(83,421,490)
33,733,596	23,765,923	359,941,060	928,604,101	101,004,009	515,479,812
61,287	4,841	56,543	42,841,888	3,097,161	42,337
-	-	-	34,919,558	3,076,919	63,360
-	-	-	7,934,961	1,286,904	9,486
-	-	-	-	70,490	-
647,824	288,191	6,244,882	359,352,565	11,977,202	30,082,671
317,450	114,751	3,257,877	21,648	34,013	4,968,986
810,809	116,995	4,816,403	1,378,750	204,346	4,177,501
4,235	31,971	402,206	985,180	35,890	4,578,595
5,502	11,078	260,619	76,597	1,359	64,907
35,580,703	24,333,750	374,979,590	1,376,115,248	120,788,293	559,467,655
(74,801)	(40,808)	(866,043)	(30,745,968)	(2,439,330)	(916,946)
-	-	(3,516)	(33,959,788)	(3,534,649)	(260,589)
-	-	-	(3,198,549)	(505,685)	-
-	-	-	-	(412,500)	-
-	(5,670)	-	(93,094,749)	(6,447,681)	(2,665,835)
(377,838)	(219,517)	(2,689,439)	(9,412,028)	(162,502)	(25,907,791)
(1,331,550)	(40,103)	(1,895,628)	(8,663,280)	(240,790)	(24,216,702)
(94,976)	(9,706)	(1,677,517)	-	-	(2,149,991)
(31,767)	(43,974)	(789,407)	(1,012,661)	(22,650)	(852,252)
(1,910,932)	(359,778)	(7,921,550)	(180,087,023)	(13,765,787)	(56,970,106)
33,669,771	23,973,972	367,058,040	1,196,028,225	107,022,506	502,497,549
49,559,220	36,273,663	558,537,115	1,189,335,426	108,801,928	668,014,718
104,290,048	51,669,659	814,534,789	1,467,814,836	26,203,819	172,762,631

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Asia ex Japan Equity USD					
AC	1.85%	1,564,955.586	57.59	77.69	98.62
AC EUR	1.85%	296,524.721	11.64	15.71	19.94
ACO EUR	1.87%	491,803.188	15.55	24.19	32.91
AD	1.85%	1,508,818.481	50.84	68.59	87.07
ADO EUR	1.87%	42,067.507	14.46	22.49	30.60
BC	1.10%	1,267,453.782	8.33	11.20	14.11
BC EUR	1.10%	62,793.337	10.20	13.71	17.28
BCO EUR	1.12%	245,451.090	6.74	10.44	14.10
BD	1.10%	29,278.424	8.82	11.95	15.09
BD GBP	1.09%	45.891	18.43	25.18	31.79
EC	2.35%	23,441.535	50.01	67.64	86.30
ED	2.35%	697.788	48.85	66.07	84.29
IC	1.00%	301,157.189	63.69	85.56	107.69
ID	1.00%	53,307.045	55.15	74.76	94.39
J1C	0.85%	683,304.468	13.68	18.36	23.08
XC	0.84%	59,113.000	8.27	11.10	13.95
ZC	0.15%	561,555.572	60.76	81.28	101.42
ZD	0.15%	2,629,781.197	52.04	71.05	89.55
Total Net Assets			395,770,215	584,891,399	847,285,638
Asia ex Japan Equity Smaller Companies USD					
AC	1.85%	312,250.023	64.22	83.69	88.97
AC EUR	1.85%	272,082.843	17.61	22.95	24.40
AD	1.85%	831,905.455	57.78	75.29	80.04
AD HKD	1.85%	30,616.785	1.89	2.47	2.62
BC	1.10%	775,422.581	12.97	16.83	17.76
BC EUR	1.10%	281,172.128	11.87	15.41	16.26
BC GBP	1.10%	62,840.178	29.82	38.71	40.84
BD	1.10%	3,884.987	11.85	15.50	16.43
BD GBP	1.10%	19,349.198	27.66	36.19	38.35
EC	2.35%	86,784.054	59.48	77.71	83.02
IC	1.00%	1,768,941.875	71.98	93.40	98.45
IC EUR	1.00%	138,452.572	12.11	15.71	16.56
ID	1.00%	319,477.013	20.62	27.00	28.60
J1C	0.85%	713,000.000	11.00	14.26	15.01
XC	0.87%	17,162,138.571	11.23	14.56	15.32
XC EUR**	-	-	-	18.09	19.04
XD	-	0.860	12.28	16.16	17.13
ZC	0.17%	4,671,891.591	13.41	17.32	18.11
Total Net Assets			492,704,251	758,828,482	882,981,687
China A-shares Equity USD					
AC	1.90%	11,124.182	9.76	12.08	15.13
BC	1.15%	24,859.872	9.98	12.31	15.30
BD	1.15%	8,690.000	9.03	11.20	14.02
S34D**	-	-	-	-	-
XC	0.94%	100.000	10.04	12.37	15.34
XC EUR	0.91%	100.000	11.05	13.61	16.88
ZC	0.30%	1,704,402.534	10.24	12.58	15.50
Total Net Assets			17,886,997	23,132,398	40,892,737
Euroland Equity Smaller Companies EUR					
AC	1.85%	716,305.331	63.34	79.02	82.00
ACH USD	1.87%	2,663.939	11.44	12.36	11.99
AD	1.85%	59,949.830	59.94	74.77	77.60
BC	1.10%	75,986.174	9.62	11.96	12.32
EC	2.35%	5,860.876	58.58	73.26	76.41
IC	1.00%	121,487.341	72.68	90.29	92.90
ID	1.00%	1,383.242	11.36	14.50	15.00
XC	0.85%	333,395.391	12.64	15.69	16.11
ZC	0.13%	507,169.021	86.89	107.47	109.62
Total Net Assets			107,197,771	153,070,988	246,807,011

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Euroland Growth EUR					
AC	1.85%	7,067,051.621	17.47	21.32	21.28
BC	1.10%	824,625.011	9.49	11.54	11.44
EC	2.35%	5,236.954	14.25	17.43	17.49
IC	1.00%	1,004,864.071	19.48	23.68	23.44
M1C	1.60%	5,601.743	18.02	21.97	21.87
M1D	1.60%	161,148.930	15.25	18.59	18.53
XC	0.89%	1,060.520	9.08	11.03	10.90
ZC	0.13%	3,493,186.631	15.10	18.27	17.93
Total Net Assets			206,245,010	247,883,485.00	294,435,304.00
Euroland Value EUR					
AC	1.85%	3,240,675.188	39.79	47.29	46.16
ACH USD	1.87%	6,500.070	13.15	13.56	12.38
AD	1.85%	452,497.797	33.26	39.75	38.93
ADH USD	1.87%	445,926.869	10.52	10.89	9.98
BC	1.10%	432,804.740	9.67	11.45	11.10
BD**	-	-	-	11.08	10.83
EC	2.35%	23,257.645	36.76	43.80	42.98
ED	2.35%	1,440.410	32.97	39.28	38.54
IC	1.00%	1,322,853.185	45.52	53.87	52.14
ID**	-	-	-	46.77	45.73
XC	0.72%	8,708,158.303	12.72	15.03	14.51
XD**	-	-	-	-	-
ZC	0.12%	270,123.958	54.74	64.49	61.88
ZD	0.12%	80,579.435	36.32	43.81	42.96
Total Net Assets			342,531,239	523,701,679	611,284,419
Europe Value EUR					
AC	1.85%	199,031.825	42.81	50.19	51.48
AD	1.85%	27,588.668	34.22	40.64	41.87
EC	2.35%	1,622.937	38.10	44.78	46.16
ED	2.35%	77,440.215	33.76	39.96	41.21
IC	1.00%	6,292.029	48.48	56.60	57.55
ID	1.00%	12,519.477	7.84	9.36	9.63
PC**	-	-	-	-	-
PD	1.35%	1,448,465.672	33.75	40.21	41.40
ZC	0.19%	272,907.380	9.23	10.73	10.82
ZD	0.18%	177,081.471	34.54	41.45	42.60
Total Net Assets			70,059,573	80,552,228	61,600,186
Global Emerging Markets Equity USD					
AC	1.90%	13,551,177.211	15.93	21.24	23.52
AC EUR	1.90%	30,171.696	15.09	20.12	22.29
AC GBP	1.90%	12,863.084	16.02	21.36	23.65
AD	1.90%	812,026.840	14.26	19.02	21.07
AD GBP	1.90%	2,025.196	14.90	19.88	22.01
BC	1.15%	804,778.284	9.38	12.46	13.69
BC GBP	1.15%	26,934.765	19.74	26.22	28.83
BD GBP	1.15%	4,605.259	15.23	20.42	22.52
EC	2.40%	104,434.029	14.22	19.00	21.15
ED	2.40%	1,169.083	13.56	18.13	20.18
IC	1.05%	1,566,047.505	18.08	24.01	26.36
PC	1.40%	1,811,058.931	11.48	15.26	16.82
PD	1.40%	91,011.755	9.82	13.14	14.50
S1D	0.85%	177,208.594	7.04	9.46	10.43
XC	0.85%	273,902.634	10.95	14.53	15.92
XC EUR	0.60%	2,700,445.886	8.69	-	-
ZC**	-	-	-	-	-
ZD	0.15%	334,273.021	14.45	19.54	21.53
Total Net Assets			320,331,931	349,052,270	330,625,228

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Global Equity Circular Economy (launched as at 17 June 2022) USD					
AC	1.48%	500,000	9.74	-	-
AC EUR	1.48%	500,000	10.18	-	-
IC	0.81%	500,000	9.76	-	-
XC	0.64%	500,000	9.77	-	-
ZC	0.20%	2,498,000,000	9.78	-	-
Total Net Assets			24,454,906	-	-
Global Equity Climate Change USD					
AC	1.85%	6,829,246,067	10.32	13.66	14.43
AC EUR	1.85%	2,286,509	7.57	10.02	-
AC GBP	1.85%	2,563,974	9.44	12.50	-
ACH AUD	1.87%	6,094,496	4.39	6.89	-
ACH EUR	1.87%	4,062,252	6.64	10.18	-
ACH GBP	1.87%	28,564,799	7.66	12.12	-
ACH HKD	1.88%	776,420	0.89	1.18	-
ACH SGD	1.87%	40,897,429	4.83	6.83	-
AD	1.85%	4,086,435,920	9.92	13.14	13.88
AD EUR	1.85%	1,800,000	8.66	-	-
EC	2.35%	271,553,624	9.59	12.73	13.51
IC	1.00%	749,260,171	7.80	10.28	10.77
IC GBP	1.08%	81,140	10.39	-	-
ICH EUR	1.02%	4,200,000	6.35	9.70	10.91
ID GBP	1.08%	81,140	10.39	-	-
JC	0.65%	6,468,655,278	7.33	9.64	10.07
XC	0.80%	159,562,755	7.12	9.37	-
ZQ1	0.09%	8,055,892,190	12.06	15.97	16.74
Total Net Assets			265,710,872	344,903,678	193,855,030
Global Equity Sustainable Healthcare USD					
AC	1.85%	643,786,893	8.30	9.82	-
AC EUR	1.85%	2,127,862,819	9.94	11.77	-
AC HKD	1.85%	929,440,772	1.04	1.24	-
ACO AUD	1.87%	49,424,911	5.22	7.31	-
ACO EUR	1.87%	71,423,222	7.90	10.81	-
ACO GBP	1.87%	37,464,354	9.11	12.86	-
ACO RMB**	-	-	-	1.54	-
ACO SGD	1.87%	52,683,254	5.74	7.24	-
BC	1.10%	169,278,196	8.01	9.45	-
BCO GBP	1.12%	13,402,786	9.93	13.97	-
BD EUR	1.10%	559,594,267	9.71	11.46	-
IC	1.00%	155,569,572	8.38	9.88	-
JD	0.75%	64,955,003	9.44	-	-
JD EUR	0.75%	15,182,505	10.18	-	-
JD GBP	0.75%	5,123,500,734	12.26	-	-
XC EUR	0.80%	1,849,090,910	9.91	11.67	-
XD	0.72%	143,242,000	9.10	10.72	-
ZC	0.22%	230,969,000	8.46	9.93	-
Total Net Assets			122,324,507	121,705,058	-
Global Infrastructure Equity USD					
AC	1.86%	2,208,600	8.33	-	-
ZD	0.11%	37,813,653,240	8.56	10.13	-
ZQ1	0.16%	1,686,490,757	8.58	-	-
Total Net Assets			338,029,551	27,011,621	-

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Global Lower Carbon Equity USD					
AC	1.15%	678,804.449	11.87	15.10	13.89
AC EUR	1.15%	5,902,476.934	13.49	17.15	15.77
AD	1.15%	1,114,830.211	11.52	14.73	13.59
AD HKD	1.15%	2,457,287.568	1.42	1.81	1.67
BC	0.75%	35,176.028	13.30	16.88	15.46
BC GBP	0.75%	45,168.231	13.23	16.79	15.38
BD**	-	-	-	-	-
EC	1.45%	1,102.866	7.69	9.79	-
ID	0.65%	53,500.000	12.50	16.04	14.79
XC	0.55%	500.000	12.24	15.52	14.18
ZC**	-	-	-	15.48	14.09
ZQ1	0.13%	10,389,632.905	11.26	14.42	13.33
Total Net Assets			222,748,301	283,058,434	157,427,767
Global Sustainable Equity Income (launched as at 18 May 2022) USD					
AD	0.78%	100.000	9.34	-	-
ZQ1	0.17%	14,204,743.609	8.44	-	-
Total Net Assets			120,165,718	-	-
Global Sustainable Long Term Dividend USD					
AC	1.85%	42,244.977	12.59	15.86	15.58
AC EUR	1.85%	160,631.451	13.17	16.59	16.30
AM2	1.85%	911,123.712	10.22	13.02	13.07
AM2 HKD	1.85%	5,486,062.239	1.32	1.68	1.69
AQ2	1.85%	472.277	10.17	12.98	13.02
EQ2	2.35%	2,240.113	9.82	12.55	12.65
IC	1.13%	100.000	7.56	9.48	-
IQ	1.13%	100.737	7.50	9.46	-
XC	0.80%	500.000	13.57	17.01	16.54
ZBFIX8.5 JPY	0.25%	19,091.063	73.45	95.81	100.76
ZM2	0.25%	1,697,345.089	10.32	13.04	12.88
ZQ1**	-	-	-	-	-
Total Net Assets			38,141,522	56,146,776	39,569,550
Global Sustainable Long Term Equity (launched as at 02 September 2022) USD					
AC	1.18%	500.000	9.16	-	-
AC GBP	1.13%	500.000	10.33	-	-
AD	1.18%	500.000	9.16	-	-
BC	0.70%	500.000	9.17	-	-
BD	0.70%	500.000	9.17	-	-
IC	0.63%	500.000	9.17	-	-
ID	0.63%	500.000	9.17	-	-
ZC	0.16%	996,500.000	9.17	-	-
Total Net Assets			9,174,580	-	-
Asia Pacific ex Japan Equity High Dividend USD					
AC	1.85%	565,477.677	24.98	32.67	34.22
AM2	1.85%	8,617,663.212	7.98	10.70	11.66
AM2 HKD	1.85%	36,719,828.176	1.03	1.38	1.50
AM3O RMB	1.87%	7,098,029.596	1.05	1.58	1.67
AS	1.85%	1,114,502.415	17.30	22.96	24.51
BC EUR	1.10%	6,123.770	9.73	12.68	13.18
BD EUR	1.10%	4,942.000	10.03	13.55	14.25
BS GBP	1.10%	1,395.947	17.33	22.96	24.47
EC	2.35%	24,212.100	23.20	30.42	32.02
IC	1.00%	1,541,260.330	24.68	32.15	33.39
IC EUR	1.00%	91,814.053	19.44	25.31	26.29
S9S	0.65%	81,315.611	10.72	14.19	15.12
XC	0.85%	2,933,833.709	9.43	12.27	12.73
XD	0.85%	4,283,415.000	9.58	12.97	13.69
XD EUR	0.87%	985,428.640	9.31	12.60	13.19
XM2	0.85%	1,400,000.000	7.05	9.40	10.14
ZM2	0.16%	544,923.896	7.46	9.91	-
ZS	0.17%	4,055,956.894	18.05	23.89	25.43
Total Net Assets			353,779,157	423,674,273	354,379,783

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
BRIC Equity					
USD					
AC	1.85%	982,884,318	20.60	25.65	31.29
AC GBP	1.85%	11,773,374	15.17	18.89	23.03
AC HKD	1.85%	909,348,975	0.99	1.23	1.50
AD	1.85%	36,676,392	17.66	22.46	27.48
AD GBP	1.85%	172,060	17.94	22.82	27.92
BC GBP	1.10%	32,729,491	18.44	22.87	27.69
BD GBP	1.10%	3,748,293	14.47	18.53	22.65
EC	2.35%	29,137,016	19.03	23.75	29.12
IC	1.00%	12,109,825	22.97	28.48	34.45
IC EUR	1.00%	37,439,799	12.98	16.09	19.46
J1C	0.85%	2,146,200,684	17.51	21.70	26.20
L1C	0.77%	55,000	23.53	29.14	35.15
M1C	1.35%	82,382,473	23.12	28.71	34.85
M2C	1.35%	3,014,260,260	22.23	27.61	33.51
M2D	1.35%	1,127,477,179	17.95	22.94	28.04
Total Net Assets			150,682,060	196,525,505	272,732,173
BRIC Markets Equity					
USD					
AC	1.85%	2,079,398,719	14.25	17.72	21.52
AD	1.85%	761,399,587	12.27	15.58	18.97
BD	1.10%	11,362,631	9.96	12.74	15.50
EC	2.35%	262,912,540	13.13	16.38	19.98
ED**	-	-	-	-	-
IC	1.00%	19,496,968	16.32	20.21	24.33
J1C	0.85%	1,466,733,720	16.76	20.74	24.93
Total Net Assets			67,429,676	86,965,266	122,442,204
China Consumer Opportunities (closed as at 25 May 2021)					
USD					
AC	-	-	-	-	23.53
AC HKD	-	-	-	-	3.02
AD	-	-	-	-	16.09
EC	-	-	-	-	15.26
IC EUR	-	-	-	-	21.09
S5C	-	-	-	-	16.59
Total Net Assets			-	-	34,966,400
Economic Scale Global Equity (closed as at 15 April 2021)					
USD					
AC	-	-	-	-	50.08
AD	-	-	-	-	45.23
EC	-	-	-	-	47.73
IC	-	-	-	-	54.88
ZC	-	-	-	-	60.74
ZD	-	-	-	-	49.04
Total Net Assets			-	-	91,608,723
Emerging Wealth (closed as at 10 May 2021)					
USD					
AC	-	-	-	-	15.38
AD	-	-	-	-	14.67
Total Net Assets			-	-	19,726,856

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Frontier Markets USD					
AC	2.25%	184,833,517	124.73	143.57	110.32
AC EUR	2.25%	281,342,352	23.68	27.26	20.95
AD	2.25%	6,180,096	115.41	133.67	102.97
AD EUR	2.25%	4,697,000	16.35	19.02	15.09
BC	1.75%	2,737,183	14.42	16.56	12.66
BC EUR**	-	-	-	-	-
BC GBP	1.75%	17,441,055	25.67	29.47	22.53
EC	2.75%	119,164,686	16.22	18.72	14.46
EC EUR	2.75%	120,169,869	18.35	21.17	16.35
IC	1.65%	11,391,599	188.45	216.26	165.18
IC EUR	1.65%	155,876,120	23.17	26.59	20.31
IC GBP	1.65%	4,750,808	28.65	32.87	25.11
ID	1.65%	384,442,249	161.58	187.76	144.41
ID GBP**	-	-	-	-	-
XC	1.23%	727,552,379	15.12	17.32	13.18
XC GBP**	-	-	-	-	-
XD	1.23%	5,248,086,778	13.62	15.86	12.19
ZC	0.24%	1,459,820,000	7.53	8.59	6.47
ZD	0.25%	626,806,215	20.51	24.02	18.39
Total Net Assets			209,502,018	237,399,268	184,493,724
Global Equity Volatility Focused USD					
AC	1.15%	84,277,677	13.36	16.19	15.04
AC EUR	1.15%	2,426,414,420	15.06	18.25	16.95
ACO AUD	1.17%	24,756,401	7.91	11.32	10.77
ACO EUR	1.17%	23,618,829	11.01	15.41	15.31
ACO SGD	1.17%	323,393,324	8.93	11.52	10.81
AM2	1.15%	3,549,727,196	10.64	13.10	12.45
AM2 HKD	1.15%	10,220,548,102	1.37	1.69	1.61
AM3O AUD	1.17%	943,987,212	6.39	9.26	8.98
AM3O CAD	1.17%	712,320,733	7.31	9.96	9.45
AM3O EUR	1.17%	135,906,283	9.99	14.04	14.14
AM3O RMB	1.17%	4,334,657,356	1.46	2.02	1.86
AM3O SGD	1.17%	162,701,837	7.20	9.43	9.05
BC	0.75%	23,313,275	14.21	17.18	15.89
BC GBP	0.75%	17,660,907	20.40	24.66	22.81
EC	1.45%	8,803,518	12.61	15.30	14.26
ECO EUR**	-	-	-	15.58	15.34
ZCO SGD**	-	-	-	-	-
Total Net Assets			113,699,519	132,343,709	133,229,586
Global Real Estate Equity USD					
AC	1.90%	254,112,984	8.73	12.68	11.01
AC EUR	1.90%	773,678,670	9.99	14.51	12.60
AD	1.90%	18,181,788	8.14	11.89	10.40
AM2	1.90%	77,306,668	7.14	10.56	9.44
AM3O SGD	1.92%	34,207,506	4.80	7.57	6.84
BCO GBP	1.16%	565,884	7.89	13.62	-
BQ1	1.15%	30,378,398	9.57	14.10	12.60
ID	1.00%	22,305,326	8.16	11.99	10.48
ZBFIX8.5 JPY	0.20%	4,151,250	56.62	85.16	79.02
ZC	0.10%	4,380,435,463	9.98	14.36	12.25
ZD	0.10%	14,525,963,963	8.18	12.12	10.56
ZM2	0.12%	382,825,047	8.05	11.80	10.36
ZQ1	0.10%	103,131,614,988	8.43	12.35	10.77
Total Net Assets			1,046,418,951	1,545,270,459	1,480,658,342

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Brazil Equity USD					
AC	2.15%	2,903,216.581	14.44	18.20	16.71
AC EUR	2.15%	111,361.017	5.34	6.73	6.18
AC GBP	2.15%	31,731.558	7.18	9.05	8.31
AD	2.15%	5,524,567.045	12.12	15.93	14.63
AD GBP	2.15%	8,380.447	5.92	7.78	7.15
AD HKD	2.15%	2,325,992.589	0.39	0.52	0.48
BC	1.28%	92,128.349	5.72	7.18	6.54
BC GBP	1.28%	129,995.140	8.38	10.51	9.57
BD	1.28%	17,745.336	5.44	7.20	6.61
BD GBP	1.28%	7,544.382	6.64	8.80	8.07
EC	2.65%	222,987.742	13.29	16.79	15.50
ED	2.62%	104.608	11.94	15.63	14.42
IC	1.18%	17,685.550	16.98	21.29	19.36
ID	1.18%	3,365.000	12.34	16.35	14.99
S3D	0.85%	274,976.477	12.63	16.78	15.37
XC	0.91%	500.000	6.39	8.01	7.26
ZC	0.23%	366,778.000	20.23	25.25	22.74
Total Net Assets			126,628,636	163,539,216	155,981,902
Chinese Equity USD					
AC	1.90%	1,367,473.974	92.99	116.21	160.48
AC EUR	1.90%	62,518.123	16.71	20.89	28.84
AC GBP	1.90%	18,093.899	21.88	27.35	37.77
AC HKD	1.90%	5,798,589.760	0.71	0.88	1.22
AD	1.90%	5,575,134.763	85.80	107.23	148.08
AD GBP	1.90%	1,672.038	20.88	26.10	36.04
AD HKD	1.90%	4,750,364.939	1.37	1.71	2.36
BC	1.15%	509,132.752	12.71	15.83	21.70
BC GBP	1.15%	50,073.197	21.77	27.10	37.14
BD	1.15%	193,803.800	11.40	14.28	19.58
BD GBP	1.15%	13,466.296	19.93	24.98	34.23
EC	2.40%	58,813.807	85.17	106.71	148.11
ED**	-	-	-	-	-
IC	1.05%	92,265.540	107.61	133.91	183.36
ID	1.05%	1,913.002	89.47	112.19	153.62
XC**	-	-	-	12.66	17.29
XD**	-	-	-	-	-
ZC	0.14%	51,768.461	96.84	119.96	162.72
ZD	0.12%	330,757.542	90.18	113.86	155.73
Total Net Assets			677,548,722	890,685,985	1,312,408,166
Economic Scale Japan Equity (closed as at 8 December 2021) JPY					
AC	-	-	-	-	10,330.35
AC USD	-	-	-	-	1,552.86
ACH EUR	-	-	-	-	2,006.76
ACH SGD	-	-	-	-	1,263.89
ACH USD	-	-	-	-	-
AD	-	-	-	-	1,413.20
AD USD	-	-	-	-	1,462.47
BC USD	-	-	-	-	1,270.64
BD GBP	-	-	-	-	2,798.19
BD USD	-	-	-	-	1,116.93
EC	-	-	-	-	1,431.22
IC USD	-	-	-	-	1,589.65
ICH EUR	-	-	-	-	1,697.67
ID USD	-	-	-	-	1,469.32
PD	-	-	-	-	1,483.58
ZD	-	-	-	-	1,453.57
ZD USD	-	-	-	-	1,470.98
Total Net Assets					9,636,083,739

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Economic Scale US Equity USD					
AC	0.95%	1,548,978.008	52.72	65.44	58.16
ACH EUR	0.97%	847,043.745	37.06	53.22	50.66
AD	0.95%	90,648.370	56.53	70.45	62.85
ADH EUR	0.97%	14,922.089	36.67	52.89	50.53
BC	0.65%	16,142.948	12.68	15.71	13.92
BC GBP	0.65%	4,755.296	24.62	30.51	27.04
BCH EUR	0.67%	3,979.560	11.32	16.23	15.40
BD	0.65%	3,428.922	10.86	13.57	12.09
BD GBP	0.65%	151,678.805	17.58	21.96	19.57
EC	1.25%	47,132.621	49.49	61.52	54.84
ECH EUR	1.27%	1,041.212	12.29	17.67	16.87
IC	0.55%	43,452.138	57.53	71.27	63.09
ICH EUR	0.56%	296.612	13.95	19.99	18.95
ID	0.55%	297,634.482	21.59	26.98	24.04
PD	0.75%	1,507,418.590	59.03	73.68	65.70
XD	0.50%	3,315.974	15.51	19.39	17.28
YD	0.40%	273,145.949	21.03	26.30	23.43
ZC	0.12%	607,159.374	16.68	20.61	18.17
ZD	0.25%	29,444.492	57.23	71.70	63.87
Total Net Assets			239,661,284	333,553,195	295,507,810
Hong Kong Equity USD					
AC	1.85%	259,368.780	118.87	149.36	193.12
AC HKD	1.85%	16,748,423.881	0.76	0.95	1.23
AD	1.85%	80,235.916	98.93	124.31	160.74
AD HKD	1.85%	212,552.158	1.14	1.43	1.85
BD GBP	1.10%	1,115.121	13.96	17.64	22.74
EC	2.35%	4,804.711	110.07	138.64	180.17
IC	1.00%	29,859.213	135.26	169.22	216.96
PD	1.35%	453,980.054	97.68	123.16	158.84
ZD	0.22%	218,100.344	103.11	131.05	168.81
Total Net Assets			123,123,169	110,934,711	114,246,109
Indian Equity USD					
AC	1.90%	987,982.572	225.72	250.00	216.21
AC CHF	1.90%	23,433.945	14.98	16.60	14.35
AC EUR	1.90%	31,163.477	21.62	23.95	20.71
AC GBP	1.90%	43,857.965	25.20	27.91	24.14
AD	1.90%	2,950,612.001	222.60	246.55	213.23
AD EUR	1.90%	75,498.286	18.85	20.88	18.05
AD GBP	1.90%	4,064.853	24.86	27.53	23.81
AD HKD	1.90%	3,000,636.146	1.61	1.78	1.54
BC	1.15%	522,689.445	19.73	21.77	18.68
BC GBP	1.15%	133,957.600	26.62	29.37	25.21
BD	1.15%	347,098.604	19.33	21.33	18.31
BD GBP	1.15%	18,172.483	25.89	28.57	24.52
EC	2.40%	24,597.797	204.78	227.39	197.64
ED	2.40%	40,000	203.32	225.76	196.22
FC	0.47%	25,500,000	267.77	294.45	-
IC	1.05%	48,382.781	266.59	294.02	252.13
IC EUR	1.05%	36,359.384	17.22	18.99	16.28
ID	1.05%	25,644.431	250.58	276.36	236.99
WC GBP**	-	-	-	-	-
XD	0.85%	16,652.974	13.09	14.42	12.33
ZC	0.16%	583,412.000	13.24	14.54	12.35
ZD	0.16%	106,328.144	252.33	278.95	238.06
Total Net Assets			975,953,048	1,113,713,545	1,253,527,250

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Mexico Equity USD					
AC	2.15%	575,482,005	7.36	8.90	7.13
EC	2.65%	21,762,066	7.52	9.11	7.33
IC**	-	-	-	-	-
IC EUR	1.18%	902,207,626	10.09	12.14	9.62
JC	0.90%	1,850,227,995	8.30	9.97	7.88
ZC**	-	-	-	-	-
Total Net Assets			28,858,372	36,120,298	39,807,264
Russia Equity*** USD					
AC	-	1,441,893,900	0.90	0.91	8.77
AC EUR	-	38,646,828	1.62	1.46	15.70
AC GBP	-	7,579,193	2.06	1.57	20.00
AD	-	13,075,073,414	0.73	0.74	7.27
AD GBP	-	61,341,865	1.77	1.35	17.51
AD HKD	-	7,605,578,812	0.11	0.85	1.07
BC	-	96,281,431	1.54	1.55	14.82
BC GBP	-	30,934,068	3.80	2.91	36.59
EC	-	259,724,327	0.84	0.84	8.22
IC	-	348,265,926	1.04	1.05	9.98
ZC	-	14,087,321	2.02	2.05	19.31
Total Net Assets				12,805,978	150,301,836
Thai Equity USD					
AC	1.85%	112,533,956	18.91	22.96	23.08
AD	1.85%	1,820,353,829	15.02	18.41	18.56
EC	2.35%	94,231,630	17.47	21.27	21.48
IC	1.00%	51,444,980	21.81	26.36	26.28
Total Net Assets			32,243,357	40,410,175	42,157,667
Turkey Equity EUR					
AC	2.15%	1,285,177,398	29.24	20.27	18.13
AC GBP	2.15%	23,660,785	18.51	12.83	11.48
AD	2.15%	474,567,059	20.23	14.33	12.93
AD GBP	2.15%	1,349,326	17.13	12.13	10.95
BC	1.28%	23,120,878	13.44	9.28	8.23
BC GBP	1.28%	345,823,842	14.60	10.08	8.94
BD	1.28%	1,099,728	11.63	8.27	7.46
BD GBP	1.28%	9,718,454	15.50	11.02	9.94
EC	2.65%	243,358,739	27.10	18.84	16.93
IC	1.18%	286,417,614	33.61	23.19	20.54
J1C**	-	-	-	-	-
ZC**	-	-	-	-	-
Total Net Assets			68,860,240	45,345,681	40,029,803
Asia Bond USD					
AC	1.45%	307,826,946	9.59	10.58	11.86
ACH EUR	1.47%	99,011,499	7.83	9.94	-
AM2	1.45%	1,000,000	8.04	9.12	-
AM3H SGD	1.47%	14,125,193	5.45	6.56	7.70
BC	0.90%	311,680,567	9.92	10.92	12.17
FC	0.35%	275,925,000	8.36	9.17	-
FDH EUR	0.35%	242,800,000	7.64	9.77	-
IC	0.80%	1,613,932,441	9.98	10.98	12.23
ICH EUR	0.82%	26,578,115	8.86	11.20	13.30
IDH EUR	0.82%	13,518,170,000	7.43	9.76	11.93
XC	0.62%	1,680,105,532	10.07	11.07	12.30
XDH EUR	0.63%	3,383,600,000	7.49	9.85	12.03
ZC**	-	-	-	-	-
ZDH EUR	0.14%	7,163,980,800	7.71	10.19	12.44
ZQ1	0.17%	8,801,077,518	7.98	8.91	10.23
ZQ1H AUD	0.27%	41,734,946	4.96	6.50	-
ZQ1H CHF	0.20%	67,174,000	7.74	9.36	-
ZQ1H EUR	0.22%	1,472,028,845	7.50	9.63	-
ZQ1H GBP	0.17%	14,387,198,772	8.60	11.39	13.72
ZQ1H SGD	0.19%	169,685,226	5.41	6.43	7.43
Total Net Assets			431,919,358	499,733,976	579,476,574

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

** The share classes are dormant as at 30 September 2022.

*** 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 2022 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 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Asia ESG Bond USD					
AC	1.55%	100.000	8.54	9.49	-
ACO CHF	1.50%	91.000	8.56	10.28	-
ACO EUR	1.47%	87.000	8.26	10.53	-
ACO GBP	1.48%	73.000	9.50	12.49	-
ACO HKD	1.55%	778.000	1.08	1.21	-
ACO RMB	1.53%	634.000	1.21	1.50	-
ACO SGD	1.55%	134.000	5.95	7.01	-
AM2	1.55%	103.111	8.24	9.44	-
AM2 HKD	1.55%	802.168	1.06	1.21	-
AM3O AUD	1.50%	140.868	5.29	7.09	-
AM3O EUR	1.47%	88.848	8.06	10.49	-
AM3O GBP	1.48%	75.157	9.19	12.43	-
AM3O HKD	1.55%	799.153	1.05	1.21	-
AM3O RMB	1.53%	658.841	1.16	1.49	-
AM3O SGD	1.48%	938.772	5.74	6.98	-
IC	0.80%	100.000	8.59	9.50	-
ICO CHF	0.85%	91.000	8.60	10.29	-
ICO EUR	0.86%	87.000	8.30	10.55	-
ICO GBP	0.86%	73.000	9.54	12.51	-
ICO HKD	0.81%	778.000	1.09	1.21	-
ICO RMB	0.83%	634.000	1.21	1.50	-
ICO SGD	0.82%	134.000	5.98	7.02	-
XC	0.63%	100.000	8.60	9.50	-
XCO CHF	0.57%	91.000	8.61	10.30	-
XCO EUR	0.56%	87.000	8.31	10.55	-
XCO GBP	0.56%	73.000	9.56	12.51	-
XCO HKD	0.60%	778.000	1.09	1.21	-
XCO RMB	0.54%	634.000	1.22	1.50	-
XCO SGD	0.58%	137.000	5.98	7.02	-
ZC	0.13%	4,997,100.000	8.66	9.54	-
Total Net Assets			43,277,265	47,704,166	-
Asian Currencies Bond USD					
AC	1.60%	81,095.055	8.70	10.13	10.91
AC EUR	1.60%	46,121.036	11.65	13.56	14.61
AD	1.60%	108,807.418	6.35	7.72	8.54
EC	1.90%	1,654.354	8.15	9.50	10.26
IC	0.88%	287,132.826	8.01	9.29	9.93
ID**	-	-	-	-	-
ID EUR	0.88%	2,258,000.000	8.89	10.86	12.02
ZD	0.25%	2,135,443.494	6.85	8.45	9.36
Total Net Assets			38,964,606	46,698,461	60,507,888

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Asia High Yield Bond USD					
AC	1.60%	15,124,602.785	6.71	8.28	11.07
ACH CHF	1.62%	19,966.675	6.41	8.56	-
ACH EUR	1.62%	203,491.401	6.24	8.85	-
ADH EUR	1.62%	14,700.000	6.95	10.15	-
AM	1.60%	7,072,200.000	5.68	7.26	10.19
AM2	1.60%	31,029,999.609	5.62	7.43	10.88
AM2 HKD	1.60%	17,939,934.458	0.68	0.90	-
AM3 HKD**	-	-	-	-	1.31
AM3H AUD	1.62%	2,476,294.071	3.60	5.57	8.28
AM3H SGD	1.62%	11,502,387.742	3.63	5.10	7.52
BC	0.98%	5,465,889.954	6.51	8.01	10.63
BD	0.98%	140,534.855	5.60	7.47	9.95
BDH CHF	1.00%	30,708.906	5.93	8.31	-
BDH EUR	1.00%	1,575,991.441	5.28	8.20	11.69
IC	0.88%	7,580,026.766	6.85	8.43	11.17
IM2	0.88%	4,336,013.808	5.17	6.80	9.88
IM3H SGD	0.90%	474,947.769	3.70	5.17	-
PCH SGD	1.37%	426,426.974	4.83	6.33	8.50
PM2	1.35%	3,458,819.067	5.64	7.45	10.87
PM3H AUD	1.37%	855,595.347	3.61	5.58	8.27
PM3H EUR	1.37%	882,631.605	5.53	8.30	12.79
PM3H SGD	1.37%	9,321,196.474	3.92	5.49	8.08
S40C	0.67%	806,107.470	8.00	-	-
S40CH GBP	0.70%	1,256,392.000	8.90	-	-
S40M2	0.67%	13,114,366.819	7.63	-	-
XC	0.71%	23,585,009.326	6.88	8.45	11.19
XCH CHF	0.71%	6,306,561.885	6.01	7.99	10.55
XCH EUR	0.75%	1,583,735.223	5.88	8.30	11.73
XCH GBP**	-	-	-	9.85	-
XD	0.72%	1,774,000.000	6.01	8.04	11.20
XM2	0.72%	9,357.962	5.30	6.97	-
ZBFIX8.5H JPY	0.27%	1,622.340	36.77	56.79	90.13
ZC	0.10%	8,934,705.870	6.64	8.14	10.70
ZCH EUR	0.15%	1,553,324.000	5.97	8.41	11.80
ZQ1	0.12%	51,761,086.207	5.68	7.28	10.26
ZQ1H AUD	0.23%	68,530.487	3.54	5.34	7.67
ZQ1H CHF	0.19%	128,974.639	5.50	7.63	10.65
ZQ1H EUR	0.18%	5,679,532.713	5.34	7.88	11.85
ZQ1H GBP	0.16%	10,519,904.272	6.21	9.45	13.99
ZQ1H JPY	0.13%	527,094.000	37.92	58.87	91.61
ZQ1H SGD	0.17%	318,958.664	3.89	5.31	7.54
Total Net Assets			1,385,744,892	2,467,389,690	1,739,403,088
Brazil Bond USD					
AC	1.35%	1,035,374.056	16.83	18.27	15.49
AD	1.35%	383,258.685	5.44	6.25	5.61
BC	0.85%	13,373.249	9.42	10.20	8.60
BD GBP**	-	-	-	-	-
EC	1.65%	125,836.079	16.05	17.45	14.84
ED	1.65%	32,434.738	6.63	7.60	6.82
IC	0.75%	236,745.848	18.36	19.88	16.75
ZC**	-	-	-	-	-
ZD	0.25%	893.000	5.78	6.68	6.00
Total Net Assets			26,225,657	31,688,944	37,426,290
Euro Bond EUR					
AC	1.00%	345,272.226	23.55	26.86	28.87
AD	1.00%	130,150.239	17.15	19.56	21.02
EC	1.30%	34,542.519	22.47	25.66	27.67
IC	0.53%	78,898.916	25.84	29.40	31.45
ID	0.53%	127,256.000	8.81	10.06	10.81
S18C	0.30%	4,353,823.891	9.19	10.44	11.15
XCH JPY	0.47%	103.166	57.95	69.31	76.82
ZC	0.14%	268,600.000	10.41	11.82	12.59
Total Net Assets			57,225,599	111,508,277	140,077,264

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Euro Bond Total Return					
EUR					
AC	1.15%	79,732,532	10.67	11.35	11.74
AD	1.15%	16,504,007	9.60	10.22	10.65
BC	0.71%	453,787	9.91	10.52	10.83
EC	1.45%	12,844,991	10.39	11.07	11.48
IC	0.65%	622,911,196	11.15	11.83	12.17
ID	0.65%	270,348,181	9.81	10.48	10.92
S10C	0.33%	6,907,648,227	10.98	11.64	11.93
XC**	-	-	-	-	-
ZC	0.13%	5,173,051,573	11.64	12.32	12.61
Total Net Assets			146,776,303	170,400,970	143,820,662
Euro Credit Bond					
EUR					
AC	1.10%	954,350,278	23.89	26.61	28.30
AD	1.09%	104,416,848	15.49	17.26	18.44
BC	0.68%	4,759,769,007	9.02	10.03	10.62
BD**	-	-	-	-	-
EC	1.40%	24,070,517	22.80	25.44	27.13
IC	0.63%	953,393,280	26.47	29.42	31.13
ID	0.63%	2,836,486,737	9.42	10.47	11.19
S19C	0.40%	6,728,106,772	9.65	10.72	11.32
XC	0.47%	1,659,286,462	10.19	11.32	11.96
XCH JPY**	-	-	-	-	-
XD	0.46%	3,676,282,758	8.91	9.91	10.59
ZC	0.12%	8,743,810,352	10.16	11.26	11.86
ZD**	-	-	-	-	-
Total Net Assets			323,297,945	376,502,833	417,944,994
Euro High Yield Bond					
EUR					
AC	1.35%	2,030,816,128	38.98	44.21	45.87
ACH CAD	1.38%	1,217,051	7.84	8.52	8.25
ACH USD	1.37%	92,221,187	11.90	11.75	11.45
AD	1.35%	1,515,941,377	19.02	22.07	23.32
AM2	1.35%	61,322,469	9.05	10.49	11.06
BC	0.80%	1,972,352,635	11.70	13.23	13.65
BCH GBP**	-	-	-	-	-
BD	0.80%	24,167,623	8.91	10.42	11.00
EC	1.65%	87,533,740	37.17	42.23	43.94
ED	1.65%	9,420,688	22.49	26.06	27.53
IC	0.75%	5,256,293,587	44.16	49.93	51.49
ICH CHF	0.77%	3,000,000	10.65	11.35	10.86
ICH GBP**	-	-	-	-	15.18
ICH USD	0.77%	78,028,937	12.26	12.07	11.69
ID	0.75%	3,343,213,872	30.08	35.05	37.03
IDH USD**	-	-	-	-	-
S8C	0.50%	14,384,699,079	10.52	11.88	12.23
S8D	0.50%	22,861,419,252	9.46	11.04	11.66
XC	0.61%	2,332,544,668	45.10	50.97	52.48
XCH GBP**	-	-	-	-	-
XCH USD**	-	-	-	-	-
XD	0.60%	9,739,829,000	8.66	10.10	10.66
XDH USD**	-	-	-	-	-
ZC	0.10%	1,355,745,807	48.45	54.61	55.95
ZQ1	0.12%	1,460,000,000	8.19	9.42	9.98
ZQ1H JPY**	-	-	-	-	-
Total Net Assets			1,104,726,566	1,407,906,842	1,969,745,969

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
GEM Debt Total Return USD					
ADH EUR**	-	-	-	-	-
BC	1.15%	4,223,345	8.09	9.32	10.63
BCH EUR	1.17%	10,467,686	7.36	9.77	11.92
BDH EUR	1.17%	1,074,122	6.31	8.76	10.90
FC	0.60%	75,000,000	12.34	14.18	-
L1C	0.75%	541,629,424	13.02	14.97	17.01
L1C EUR	0.75%	257,250,161	11.18	12.86	14.61
L1CH CHF	0.77%	27,197,000	7.43	9.25	10.41
L1CH EUR	0.77%	8,866,547,516	7.58	10.03	12.19
L1CH JPY**	-	-	-	-	-
L1D	0.75%	2,018,971	9.11	10.94	12.72
L1DH EUR	0.77%	10,130,806,814	5.49	7.66	9.52
L1Q3H JPY**	-	-	-	-	-
M1C	1.35%	727,506,377	12.27	14.14	16.17
M1C EUR	1.35%	27,460,344	11.20	12.92	14.77
M1CH CHF**	-	-	-	-	-
M1CH EUR	1.37%	348,311,924	7.24	9.61	11.75
M1D	1.35%	208,094,633	8.92	10.69	12.44
M1D EUR	1.35%	38,692,951	8.91	10.67	12.42
M1DH EUR	1.37%	18,353,861	6.34	8.79	10.94
N1C	0.85%	11,200,000	8.37	9.63	10.96
N1CH CHF**	-	-	-	-	-
N1CH EUR	0.87%	13,544,084	7.03	9.31	11.32
N1DH EUR	0.87%	17,236,000	6.29	8.76	10.90
N1DH GBP**	-	-	-	-	-
R1CH EUR**	-	-	-	9.57	10.99
R1DH EUR**	-	-	-	-	10.16
S21DH EUR**	-	-	-	8.22	10.22
S4C**	-	-	-	-	11.20
XDH EUR	0.94%	321,200,000	6.44	8.97	10.93
XM**	-	-	-	-	-
ZC**	-	-	-	8.80	-
ZD**	-	-	-	-	-
ZDH EUR	0.16%	4,348,784,504	6.26	8.79	10.93
Total Net Assets			177,588,017	296,726,158	351,792,186
Global Bond USD					
AC	1.00%	85,967,966	15.45	18.08	19.34
AD	1.00%	450,156,097	11.53	13.54	14.52
AM2 HKD	1.00%	1,041,215,001	1.05	1.24	1.35
EC	1.30%	14,475,690	11.52	13.51	14.49
IC	0.53%	256,768,846	16.64	19.42	20.68
ID**	-	-	-	-	-
PD	0.75%	130,010,100	9.39	11.05	11.85
WC GBP	-	384,858,155	15.60	18.17	19.24
WD**	-	-	-	-	-
ZC	0.15%	250,352,065	15.81	18.42	19.54
ZD	0.15%	1,113,514,164	11.82	13.96	14.98
Total Net Assets			36,386,063	44,611,096	57,491,971
Global Bond Total Return USD					
AC	1.15%	132,176,050	10.55	11.32	11.88
BC	0.70%	165,451,429	8.84	9.47	-
BCH GBP	0.79%	72,440	9.81	12.42	-
IC	0.65%	231,634,970	10.95	11.72	12.25
ICH EUR	0.67%	9,706,853	8.81	10.83	12.07
ICH GBP	0.67%	602,088,828	10.25	12.98	14.23
IQ1H EUR	0.66%	101,132	8.57	10.54	11.87
IQ1H GBP	0.67%	101,130	9.95	12.59	13.97
S15CH GBP	0.17%	72,440	9.86	12.45	-
WCH GBP	0.02%	1,131,234,230	11.82	14.91	16.25
XC	0.53%	500,000	11.03	11.81	12.32
XCH EUR	0.46%	100,000	8.85	10.87	12.08
XCH GBP	0.56%	332,038,514	10.27	13.00	14.24
XQ1H GBP	0.46%	101,129	9.97	12.61	13.97
ZC	0.10%	10,370,000,000	11.34	12.11	12.58
ZQ1	0.12%	1,739,485,453	8.86	9.46	9.94
ZQ1H GBP	0.15%	4,056,000,209	9.82	12.40	-
Total Net Assets			201,255,822	245,779,656	202,812,490

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Global Corporate Bond USD					
BC	0.63%	8,538,980	9.97	11.24	11.75
BCH EUR	0.65%	78,170,000	10.88	-	12.92
BQ1H GBP	0.65%	51,609,855	9.14	12.38	13.88
ICH EUR	0.60%	12,436,537	8.87	11.49	12.81
XD**	-	-	-	-	10.42
ZBFIX8.5H JPY	0.20%	29,741,594	47.50	67.45	84.50
ZC	0.09%	3,455,601,602	10.25	11.53	12.00
ZCH EUR	0.12%	9,153,500,503	9.21	11.91	13.21
ZD	0.11%	4,193,802,795	9.67	11.14	11.86
ZDH GBP	0.23%	979,597	9.87	13.50	15.06
ZM1H JPY	0.12%	381,086,202	57.31	78.82	92.57
ZQ1	0.09%	151,813,206,846	9.51	10.83	11.51
ZQ1H AUD	0.15%	316,675,986	5.68	7.60	8.23
ZQ1H CHF	0.22%	467,205,769	8.07	9.97	10.50
ZQ1H EUR	0.13%	14,718,074,909	7.91	10.36	11.75
ZQ1H GBP	0.12%	78,624,276,251	9.90	13.37	14.92
ZQ1H JPY	0.12%	1,373,223,218	57.89	79.68	93.59
ZQ1H SGD	0.12%	1,696,954,191	6.04	7.31	7.83
Total Net Assets			2,618,569,533	3,175,404,930	2,567,105,789

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Global Emerging Markets Bond USD					
AC	1.60%	486,176.798	28.53	34.58	38.58
AC EUR	1.60%	264,329.701	11.41	13.83	15.43
AC GBP	1.60%	3,534.831	15.56	18.86	21.05
AC HKD	1.60%	174,662.191	1.09	1.32	1.47
ACH CHF	0.88%	16.833	7.30	9.56	10.56
ACH EUR	1.62%	67,471.915	6.88	9.60	11.45
AD	1.60%	91,413.126	19.04	23.88	27.40
AD EUR**	-	-	-	-	-
AD GBP	1.60%	1,211.320	10.73	13.46	15.43
ADH EUR	1.62%	47,068.090	7.78	11.30	13.85
AM2	1.60%	2,168,851.017	13.56	17.14	20.24
AM2 HKD	1.60%	29,695,574.397	0.68	0.86	1.02
AM3H AUD	1.62%	1,547,470.053	3.07	4.55	5.46
AM3H EUR	1.62%	401,653.940	4.57	6.58	8.22
AM3H SGD	1.62%	763,764.796	3.33	4.47	5.33
BC	0.98%	2,495.270	8.87	10.72	11.88
BC GBP	0.98%	8,258.062	14.21	17.17	19.04
BCH EUR	1.00%	37,760.990	7.24	10.08	11.94
BD GBP	0.98%	27,718.250	9.76	12.30	14.11
BH EUR**	-	-	-	-	-
BQ1H GBP	1.00%	9,053.992	8.22	-	12.71
EC	1.90%	232,963.704	27.20	33.03	36.95
ECH EUR	1.92%	2,338.120	7.30	10.21	12.22
ED	1.90%	3,234.608	15.77	19.73	22.63
IC	0.75%	384,216.420	32.45	39.16	43.32
IC EUR	0.75%	421,957.535	13.66	16.49	18.24
ICH CHF	0.77%	4,730.000	7.58	9.92	10.86
ICH EUR	0.77%	2,191,898.974	13.09	18.20	21.52
ICH GBP**	-	-	-	-	-
ID	0.75%	8,767.070	13.60	17.18	19.70
ID EUR	0.75%	2,534,828.575	8.33	10.52	12.07
IDH EUR	0.77%	509,253.470	7.93	11.62	14.24
IM2**	-	-	-	-	-
PC	1.35%	543,821.869	29.38	35.57	39.58
PD	1.35%	519,032.795	12.43	15.62	17.91
S6C**	-	-	-	-	-
XC	0.61%	603,311.827	33.00	39.80	43.97
XCH CHF**	-	-	-	-	-
XCH EUR**	-	-	-	-	13.38
XD**	-	-	-	-	-
XDH EUR	0.63%	3,956,626.045	8.22	12.10	14.80
XMH GBP**	-	-	-	-	-
ZBFIX8.5H JPY	0.27%	5,598.906	39.90	60.68	80.39
ZC	0.11%	2,591,579.461	9.37	11.27	12.39
ZCH EUR	0.14%	5,186,117.319	7.40	10.26	12.06
ZD	0.11%	4,914,784.016	13.90	17.66	20.29
ZM1H JPY	0.14%	142,545.085	41.58	62.09	78.69
ZQ1	0.11%	76,351,670.933	6.63	8.20	9.41
ZQ1H AUD	0.20%	164,105.874	4.30	6.27	7.34
ZQ1H CHF	0.22%	350,799.792	5.75	7.71	8.78
ZQ1H EUR	0.15%	8,351,618.043	5.53	7.88	9.68
ZQ1H GBP	0.14%	46,630,538.973	6.91	10.16	12.28
ZQ1H JPY	0.14%	274,923.559	42.00	62.87	79.77
ZQ1H SGD	0.15%	822,541.840	4.28	5.64	6.53
Total Net Assets			1,262,032,432	1,682,091,114	2,059,079,998
Global Emerging Markets Corporate Sustainable Bond (launched as at 27 September 2022) USD					
AC	0.81%	100,000.000	9.90	-	-
AD	0.81%	100,000.000	9.90	-	-
IC	0.44%	100,000.000	9.90	-	-
ID	0.44%	100,000.000	9.90	-	-
XC	0.35%	5,100,000.000	9.90	-	-
ZQ1	0.13%	500,000.000	9.90	-	-
Total Net Assets			59,424,012	-	-

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Global Emerging Markets ESG Bond USD					
AC	1.66%	100.000	7.72	9.23	-
XC	0.55%	100.000	7.78	9.25	-
ZQ1	0.12%	7,197,242.858	7.34	8.98	-
ZQ1H EUR	0.22%	54,597.227	8.34	-	-
ZQ1H GBP	0.23%	1,683,067.196	9.16	-	-
Total Net Assets			68,733,085	57,648,927.00	-
Global Emerging Markets ESG Local Debt USD					
AC	1.61%	500.000	7.36	8.53	9.30
BC GBP	0.98%	300.000	12.71	14.67	15.89
EC	1.90%	1,409.842	7.17	8.32	9.10
ECO EUR	1.92%	1,463.647	6.87	9.19	10.76
IC	0.88%	868,917.766	7.85	9.06	9.81
IC EUR	0.88%	332,967.906	10.13	11.68	12.65
XC**	-	-	-	-	-
XD**	-	-	-	-	-
ZC	0.18%	2,677,734.211	8.10	9.31	10.01
ZC EUR	0.21%	2,599,089.917	9.55	10.98	11.81
ZCO EUR**	-	-	-	-	-
ZD	0.18%	11,208,928.619	6.45	7.84	8.81
ZQ1	0.15%	11,192,341.207	7.91	9.34	-
Total Net Assets			217,605,023	202,368,836	188,957,730
Global Emerging Markets Local Debt USD					
AC	1.60%	1,150,947.022	11.02	12.42	13.28
AC EUR	1.60%	288,883.656	9.98	11.25	12.03
AC GBP	1.60%	1,667.034	12.40	13.98	14.95
AD	1.60%	95,769.180	7.55	8.61	9.36
BC	0.98%	42,129.113	9.23	10.37	11.02
BC GBP	0.98%	3,598.020	13.18	14.81	15.73
BD GBP	0.98%	619.652	9.69	11.10	12.08
BQ1**	-	-	-	-	-
EC	1.90%	18,474.672	10.59	11.96	12.82
ECO EUR	1.92%	32,440.488	7.14	9.29	10.67
IC	0.88%	1,165,586.442	12.28	13.79	14.64
IC EUR	0.88%	256,929.753	10.64	11.95	12.68
ICO EUR	0.90%	18,727.545	6.59	8.48	9.63
ICO GBP	0.88%	588.769	9.03	12.03	-
ID	0.88%	45,410.676	7.76	8.90	9.68
ID EUR	0.88%	3,658,516.338	8.07	9.25	10.05
WC GBP**	-	-	-	-	-
XC	0.73%	743,961.295	7.93	8.90	9.43
XCO EUR	0.74%	18,718,009.929	7.79	10.08	11.43
XC GBP**	-	-	-	-	-
XCO JPY**	-	-	-	-	-
XD	0.74%	3,746,761.963	6.02	6.91	7.51
ZBFIX8.5 JPY	0.25%	4,651.531	60.69	70.86	81.41
ZC	0.12%	7,216,777.012	9.29	10.39	10.94
ZD	0.15%	1,368,288.242	7.41	8.53	9.27
ZM2	0.21%	1,249,758.805	6.64	7.64	8.46
ZQ1	0.12%	121,129,510.758	7.20	8.19	8.86
Total Net Assets			1,196,455,757	1,131,996,157	1,576,299,138
Global ESG Corporate Bond USD					
IC	0.54%	100.000	8.42	9.47	-
ZQ1	0.17%	14,637,263.334	8.28	9.38	-
ZQ1H EUR	0.22%	376,137.848	7.95	10.36	-
ZQ1H GBP	0.21%	6,135,030.208	9.18	12.33	-
Total Net Assets			180,713,844	203,593,794	-

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Global Government Bond USD					
BCH EUR	0.57%	240,568,568	8.85	11.07	12.32
BQ1H GBP	0.57%	13,109,987	10.11	-	-
ICH EUR	0.52%	16,103,967	8.86	11.07	12.32
ZBFIX8.5H JPY	0.16%	59,584,875	48.57	66.51	83.24
ZC	0.12%	5,313,298,808	10.07	10.93	11.37
ZD	0.10%	8,074,485,093	10.54	11.51	12.05
ZM1H JPY	0.14%	71,345,458	60.49	79.66	92.03
ZQ1	0.10%	161,355,061,978	9.83	10.72	11.21
ZQ1H AUD	0.14%	472,446,615	6.04	7.73	8.22
ZQ1H CHF	0.22%	621,529,177	8.53	10.08	10.44
ZQ1H EUR	0.13%	22,549,741,209	8.38	10.51	11.72
ZQ1H GBP	0.13%	51,987,944,485	10.34	13.36	14.66
ZQ1H JPY	0.12%	2,092,409,839	60.42	79.59	91.93
ZQ1H SGD	0.12%	2,376,794,682	6.50	7.53	7.93
Total Net Assets			2,610,366,650	2,292,079,924	3,351,362,738
Global Green Bond USD					
AC	1.00%	100,000,000	8.37	9.47	-
IC	0.58%	100,000,000	8.39	9.48	-
XC	0.46%	100,000,000	8.40	9.48	-
ZC	0.10%	2,100,000,000	8.42	9.49	-
ZQ1	0.10%	681,930,955	8.35	9.49	-
Total Net Assets			25,886,639	29,702,296	-
Global High Income Bond USD					
AC	1.50%	2,916,242,894	13.92	16.01	17.13
ACH CAD	1.52%	129,124,147	6.87	8.71	9.27
ACH EUR	1.52%	281,394,465	9.30	12.30	14.05
ACH GBP	1.52%	129,263,185	10.14	13.82	15.53
ACH SGD	1.52%	285,405,500	8.90	10.88	11.74
AD	1.50%	280,838,028	10.55	12.44	13.60
ADH EUR	1.52%	13,255,783	7.07	9.62	11.23
AM2	1.50%	70,335,710,174	7.94	9.42	10.51
AM3H AUD	1.52%	17,946,644,526	4.63	6.44	7.29
AM3H EUR	1.52%	1,339,809,257	7.00	9.46	11.16
AM3H RMB	1.52%	29,627,243,665	1.07	1.42	1.54
AM3H SGD	1.52%	3,223,862,527	5.62	7.09	7.97
BC	0.88%	108,673,445	9.55	10.95	11.64
BCH EUR	0.90%	4,888,063	8.45	11.14	12.64
BD	0.90%	130,519	8.33	9.87	10.79
BDH EUR**	-	-	-	-	-
EC	1.80%	35,847,831	10.73	12.36	13.26
ECH EUR	1.82%	4,334,961	9.09	12.05	13.80
IC	0.83%	120,901,045	12.17	13.95	14.82
ICH EUR	0.85%	520,150,331	10.20	13.45	15.25
ID	0.83%	144,414,266	8.44	10.00	10.94
IM2	0.83%	538,679,253	8.12	9.61	10.64
XDH EUR	0.48%	1,000,000,000	7.57	10.38	12.10
XM2**	-	-	-	-	-
ZC**	-	-	-	-	-
ZQ1**	-	-	-	-	10.31
Total Net Assets			772,745,377	1,035,452,172	1,611,373,887

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Global High Yield Bond USD					
AC	1.35%	430,862.736	10.97	12.56	13.16
ACH CAD	1.37%	39,576.513	7.32	9.24	9.63
ACH GBP	1.37%	60,099.175	10.92	14.83	16.33
AD	1.35%	12,430.892	8.30	9.93	10.81
AM2	1.35%	8,133,495.570	7.48	8.87	9.78
AM2 HKD	1.35%	43,032,469.728	0.96	1.14	1.26
AM3H AUD	1.37%	2,255,920.465	4.75	6.60	7.39
AM3H EUR	1.37%	549,807.302	7.13	9.63	11.22
AM3H RMB	1.37%	1,537,683.324	1.07	1.43	1.53
BC**	-	-	-	10.09	-
BC USD**	-	-	-	-	-
BD GBP	0.80%	40,319.518	10.57	12.70	13.81
BQ1H GBP	0.82%	5,078.885	38.00	-	-
EC	1.64%	271.885	10.78	12.36	12.99
ECH EUR	1.67%	921.237	9.48	12.51	14.03
IC	0.75%	247,415.775	11.52	13.15	13.70
ICH EUR	0.77%	758,819.700	10.06	13.21	14.68
ID	0.75%	53,464.457	8.32	10.00	10.88
XC**	-	-	-	-	11.87
ZBFIX8.5H JPY	0.22%	5,762.310	48.91	70.17	87.44
ZC	0.11%	6,066,376.747	12.24	13.93	14.41
ZCH EUR	0.16%	3,912,094.325	9.43	12.35	13.64
ZD	0.20%	506,351.297	8.45	10.08	10.96
ZDH GBP	0.22%	2,649.563	8.51	12.28	13.99
ZM1H JPY	0.15%	135,112.824	51.40	72.56	87.17
ZQ1	0.11%	74,689,428.422	8.25	9.66	10.51
ZQ1H AUD	0.17%	250,709.565	5.04	6.95	7.70
ZQ1H CHF	0.21%	399,785.000	7.27	9.23	9.95
ZQ1H EUR	0.14%	12,362,005.198	6.96	9.39	10.91
ZQ1H GBP	0.14%	48,404,854.508	8.42	11.71	13.40
ZQ1H JPY	0.14%	189,111.188	54.20	76.68	92.14
ZQ1H SGD	0.14%	1,269,004.554	5.36	6.68	7.32
Total Net Assets			1,389,418,340	1,584,396,209	1,653,322,160
Global High Yield ESG Bond USD					
ACH CHF	1.37%	450.000	8.29	10.19	-
ACH EUR	1.37%	413.000	8.00	10.45	-
ACH GBP	1.37%	355.000	9.24	12.44	-
ICH CHF	0.77%	1,000.000	8.35	10.24	-
ICH EUR	0.77%	1,000.000	8.06	10.50	-
ICH GBP	0.77%	1,000.000	9.31	12.50	-
ZC	0.20%	1,000.000	8.46	9.56	-
ZQ1	0.20%	4,952,057.040	8.22	9.55	-
ZQ1H EUR	0.22%	118,165.968	8.56	-	-
ZQ1H GBP	0.22%	2,758,058.392	9.61	-	-
Total Net Assets			68,273,577	55,975,177	-
Global High Yield Securitised Credit Bond USD					
AC	1.75%	9,409.108	10.23	10.50	10.64
IC	0.95%	204,761.273	10.63	10.87	10.93
XC	0.82%	2,548,458.162	12.20	12.47	12.52
XCH JPY	0.85%	74,888.775	68.03	81.92	93.02
ZC	0.12%	319,570.400	199.12	202.75	202.15
ZCH EUR	0.16%	880,900.000	9.26	10.84	11.70
Total Net Assets			112,069,546	176,306,522	170,578,866

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Global Inflation Linked Bond USD					
AC	0.95%	24,032,103	138.41	155.65	150.95
ACH EUR	0.97%	72,351,732	117.59	151.99	157.11
AD	0.95%	103,545,688	10.72	12.43	12.06
BC**	-	-	-	-	-
EC	1.25%	18,957,510	133.79	150.68	146.57
ECH EUR	1.27%	379,583,003	10.03	12.98	13.46
IC	0.55%	1,037,824	145.36	163.13	157.57
ICH EUR	0.57%	20,878,121	124.04	160.00	164.72
PCH EUR	0.31%	9,362,423,652	9.55	12.30	12.63
S17C	0.32%	1,908,568,520	11.03	12.36	11.92
YC	0.74%	45,856,672	10.75	12.08	11.69
YCH EUR	0.76%	493,823,917	9.38	12.11	12.49
ZC	0.15%	516,752,990	10.72	12.01	11.55
ZCH EUR	0.16%	438,870,161	9.69	12.47	12.79
ZQ1	0.15%	10,382,554,800	9.60	11.24	11.22
ZQ1H CHF**	-	-	-	-	10.76
ZQ1H EUR	0.17%	116,774,791	8.38	11.29	12.03
ZQ1H GBP	0.17%	4,729,303,391	10.02	13.94	14.60
ZQ1H JPY	0.12%	102,038,000	64.56	-	-
ZQ1H SGD**	-	-	-	8.03	8.09
Total Net Assets			301,967,798	216,528,713	272,743,155
Global Investment Grade Securitised Credit Bond USD					
AC	1.15%	33,295,175	10.11	10.38	10.53
ACH EUR	1.22%	85,531	9.15	10.79	11.67
ACH SGD	1.16%	136,893	6.89	7.51	7.68
AD**	-	-	-	-	-
ADH EUR	1.20%	90,599	8.86	10.48	11.39
AM2	1.15%	242,193,303	9.12	9.51	9.78
AM2 HKD	1.24%	864,972	1.16	1.21	1.25
AM3H AUD	1.17%	84,507,309	6.14	7.48	7.81
AM3H GBP	0.91%	82,848	10.92	-	-
AM3H RMB	1.17%	98,462,775	1.28	1.50	1.50
AM3H SGD	1.17%	9,892,648	6.42	7.09	7.35
BC**	-	-	-	-	-
BCH EUR	0.76%	85,531	9.31	10.96	11.80
BCH GBP	0.73%	1,000	11.10	13.43	14.23
BD**	-	-	-	-	-
BDH EUR	0.72%	19,847,000	8.87	10.53	11.45
BDH GBP**	-	-	-	-	13.75
BQ1H GBP	0.72%	518,510,428	10.13	12.44	-
IC	0.65%	200,564,703	10.31	10.56	10.66
XC	0.56%	1,443,408,745	9.82	10.05	10.13
XCH EUR	0.58%	6,075,717,580	9.26	10.90	-
XCH GBP	0.57%	6,325,222,119	11.12	13.46	14.25
XCH JPY	0.57%	89,308,297	66.37	81.84	91.05
ZBFIX8.5H JPY	0.22%	4,417,125	53.59	68.85	83.16
ZC	0.10%	2,107,459,267	151.95	155.22	155.77
ZM1H JPY	0.12%	283,606,350	61.30	76.39	85.82
ZQ1	0.10%	47,378,163,745	9.56	9.89	10.07
ZQ1H AUD	0.14%	189,407,965	6.03	7.32	7.59
ZQ1H CHF	0.14%	360,339,851	9.12	10.21	10.28
ZQ1H GBP	0.14%	26,709,908,034	10.29	12.60	13.47
ZQ1H SGD	0.13%	1,056,959,129	6.57	7.22	7.41
ZQ2H EUR	0.13%	10,676,401,461	8.68	10.38	11.28
Total Net Assets			1,327,202,519	1,585,352,570	1,361,746,576

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Global Lower Carbon Bond USD					
AC	1.05%	711,312.202	9.80	11.06	11.61
ACH EUR	1.07%	661,353.274	8.81	11.43	12.79
ACH GBP	1.07%	134,791.904	9.43	12.61	13.90
AD	1.05%	56,140.491	9.34	10.64	11.27
ADH EUR	1.07%	18,086.271	7.78	10.20	11.45
AM2	1.05%	8,512,580.075	8.76	10.08	10.78
AM2 HKD	1.05%	22,664,795.233	1.12	1.28	1.37
AM3H AUD	1.07%	20,080.497	5.15	6.93	7.52
AM3H SGD	1.07%	5,312.658	5.59	6.83	7.36
BC	0.65%	16,183.180	8.31	9.37	9.79
BCH EUR	0.67%	2,329.000	8.47	10.96	12.23
BCH GBP	0.67%	68,956.615	9.71	12.96	14.22
EC**	-	-	-	-	-
IC	0.60%	65,022.765	8.89	10.02	10.47
XC	0.50%	842,500.000	10.07	11.34	11.83
ZC**	-	-	-	-	-
ZQ1	0.15%	3,069,738.098	9.44	10.74	11.38
ZQ1H CHF	0.22%	52,744.369	8.17	10.06	-
ZQ1H EUR	0.22%	91,730.201	7.93	10.37	11.73
ZQ1H GBP	0.22%	1,412,546.833	9.53	12.85	14.31
Total Net Assets			168,162,915	205,076,831	281,159,284
Global Securitised Credit Bond USD					
AC	1.55%	100.000	9.93	10.15	10.37
IC	0.85%	36,959.000	10.23	10.42	10.57
ICH EUR**	-	-	-	-	-
XC	0.75%	945,976.677	9.62	9.79	-
XCH GBP	0.77%	107,692.793	10.44	12.91	13.80
XCH JPY	0.77%	149,233.984	65.56	78.66	90.14
XD	0.75%	1,100,000.000	9.19	9.56	9.89
XDH GBP	0.77%	453,061.641	10.10	12.79	-
ZCH EUR	0.15%	300,000.000	9.10	10.62	-
ZQ1	0.15%	2,434,037.611	9.03	9.25	9.58
ZQ1H GBP	0.19%	922,057.102	10.06	12.53	-
Total Net Assets			69,887,483	130,141,948	102,962,486
Global Short Duration Bond USD					
AC	0.70%	501,742.350	10.78	11.19	11.36
AC SGD	0.70%	42,772.480	7.93	8.23	8.35
ACH SGD	0.72%	112,065.114	7.26	8.00	8.18
AM2	0.70%	7,045,870.816	9.72	10.31	10.62
AM2 HKD	0.70%	35,613,673.032	1.25	1.32	1.36
AM3H AUD	0.72%	1,130,290.051	6.22	7.71	8.06
AM3H RMB	0.72%	7,926,400.944	1.36	1.62	1.62
IC	0.43%	164,435.692	11.00	11.40	11.54
ICH EUR	0.45%	4,965.004	9.24	11.00	11.86
S16CH GBP	0.28%	6,888,700.000	10.69	13.10	-
XC	0.31%	500.000	11.09	11.49	11.62
XCH EUR	0.33%	7,628,435.957	9.24	11.00	-
XCH GBP**	-	-	-	-	-
ZC	0.12%	550,774.408	11.25	11.64	11.75
ZQ1**	-	-	-	9.93	10.19
ZQ1H GBP	0.17%	776,031.114	10.53	12.98	13.99
ZQ1H JPY**	-	-	-	-	91.59
Total Net Assets			297,589,097	356,558,146	235,951,148

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Global Short Duration High Yield Bond USD					
AC	1.15%	135,283,610	12.24	13.40	13.42
ACH EUR	1.17%	410,499,102	10.12	12.74	13.62
AD	1.15%	49,100,032	8.99	10.32	10.73
ADH EUR	1.17%	367,865,588	7.62	10.14	11.24
BC USD**	-	-	-	-	-
BD**	-	-	-	-	11.11
BQ1H GBP**	-	-	-	-	13.64
EC	1.55%	97,441,455	11.46	12.58	12.65
ECH EUR	1.57%	227,918,673	9.60	12.11	13.00
ED	1.55%	22,785,142	8.89	10.18	10.58
IC	0.65%	1,764,727,406	12.83	14.01	13.97
IC EUR	0.65%	335,166,309	15.21	16.61	16.56
ICH EUR	0.67%	670,872,950	10.57	13.28	14.12
ZBFIX8.5H JPY**	-	-	-	-	-
ZC	0.20%	9,336,834	13.39	14.60	14.48
ZQ1	0.16%	6,987,562,896	8.76	9.82	10.26
ZQ1H CHF	0.22%	95,929,437	7.69	9.35	9.68
ZQ1H EUR	0.19%	3,560,327,260	7.56	9.77	10.90
ZQ1H GBP	0.22%	148,507,369	9.14	12.17	13.38
ZQ1H JPY	0.22%	7,777,396	55.10	74.62	86.18
ZQ1H SGD	0.21%	8,613,778	5.89	7.03	7.41
Total Net Assets			138,196,305	164,859,347	216,724,601
India Fixed Income USD					
AC	1.45%	835,586,890	12.70	13.72	13.70
AC EUR	1.45%	213,042,479	15.68	16.94	16.90
AC SGD	1.45%	26,032,674	8.20	8.86	8.84
AD	1.45%	1,013,660,576	7.66	8.70	9.11
AM2	1.45%	25,528,189,869	7.00	7.83	8.32
AM2 HKD	1.45%	79,630,397,775	1.06	1.19	1.26
AM3O AUD	1.47%	2,380,056,964	5.31	6.95	7.50
AM3O EUR	1.47%	999,747,592	8.08	10.28	11.57
AM3O RMB	1.47%	23,445,266,654	1.16	1.46	1.51
AM3O SGD	1.47%	1,445,932,201	4.84	5.74	6.16
BC	0.90%	37,318,539	12.30	13.24	13.15
BC EUR**	-	-	-	13.52	13.42
BD	0.90%	26,000,000	8.75	9.97	10.44
BD GBP	0.90%	63,462,037	13.06	14.88	15.58
EC	1.75%	351,000,337	11.75	12.71	12.72
IC	0.80%	1,116,719,415	13.57	14.61	14.48
IC CHF	0.80%	15,500,003	12.33	13.28	13.17
IC EUR	0.80%	1,840,583,955	16.47	17.73	17.58
IC GBP	0.80%	13,300,000	13.51	14.54	14.42
ICO EUR**	-	-	-	-	-
ID	0.80%	1,391,553,862	8.36	9.53	9.98
ID EUR	0.80%	12,218,230	9.32	10.62	11.13
ID GBP	0.80%	156,877,523	10.16	11.58	12.13
IM2	0.80%	329,960,195	7.73	8.63	9.11
XC	0.65%	6,060,607,601	11.22	12.06	11.94
XCO EUR	0.20%	10,000	10.73	13.24	13.96
XCO GBP**	-	-	-	-	-
XD	0.66%	2,473,916,634	8.33	9.50	9.95
XDO GBP**	-	-	-	-	13.76
XM2	0.66%	3,055,200,000	7.53	8.39	8.85
XM2 JPY**	-	-	-	-	-
ZD	0.16%	5,635,018,233	8.75	10.01	10.49
Total Net Assets			568,192,490	662,544,643	868,127,798

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
RMB Fixed Income USD					
AC	1.00%	940,886.504	12.20	13.78	13.64
AC EUR	1.00%	360,741.535	16.00	18.07	17.89
AC RMB	1.00%	22,212,761.732	1.90	2.15	2.13
ACO EUR	1.02%	156,506.271	9.83	12.78	13.51
ACO SGD	1.02%	246,482.877	6.77	8.13	8.12
AD	1.00%	583,912.927	8.91	10.37	10.56
AD EUR	1.00%	581,235.594	11.94	13.91	14.16
AD RMB**	-	-	-	-	-
AM2	1.00%	6,644,202.969	8.78	10.16	10.53
AM2 HKD	1.09%	812.635	1.06	1.23	-
AM2 RMB	1.00%	28,099,665.980	1.26	1.46	1.52
AM3O SGD	1.02%	1,919,669.249	6.05	7.43	7.77
BC	0.63%	82,253.207	11.27	12.70	12.53
BD GBP	0.63%	28,136.739	13.50	15.76	16.04
EC	1.30%	414,443.721	11.76	13.31	13.22
ECO EUR	1.32%	752,627.043	9.42	12.26	13.00
IC	0.58%	2,964,158.226	12.78	14.40	14.20
IC EUR	0.58%	125,934.839	15.50	17.47	17.22
IC RMB	0.58%	279,911.955	10.89	12.28	12.10
ICO EUR	0.60%	1,814,243.823	10.17	13.19	13.89
ID	0.58%	202,241.976	8.59	10.03	10.21
ID RMB**	-	-	-	-	1.63
IM2	0.58%	123,762.376	8.50	9.81	-
XD	0.49%	2,190,246.875	12.04	14.06	14.20
XD EUR	0.27%	1,300,000.000	9.73	-	-
XD1O EUR	0.51%	272,325.000	8.42	11.01	-
ZC	0.14%	420,766.866	10.83	12.18	11.96
Total Net Assets			303,524,878	392,041,420	290,223,706
Singapore Dollar Income Bond SGD					
AC	1.00%	2,620,795.724	9.57	10.22	11.08
ACH AUD	1.02%	19,943.323	8.30	9.79	10.74
AM2	1.00%	14,006,986.517	8.11	8.87	9.95
AM3H AUD	1.02%	1,416,590.647	7.49	9.04	10.21
AM3H USD	1.02%	5,048,287.484	11.67	12.04	13.42
IC	0.51%	700.000	9.79	10.43	11.26
ZC**	-	-	-	-	-
Total Net Assets			208,345,301	241,717,313	353,274,413
Ultra Short Duration Bond USD					
AC	0.43%	50,000.000	9.99	9.98	-
AM2**	-	-	-	-	-
AM2 HKD**	-	-	-	-	-
BC	0.30%	99,981.646	10.00	9.98	-
BM2	0.31%	294,162.808	9.82	9.94	-
BM3H GBP	0.33%	828,271.102	10.95	13.07	-
PC	0.33%	20,062,472.410	10.01	9.99	-
PC HKD	0.33%	26,602,659.620	1.29	1.29	-
PCH AUD	0.35%	2,467,559.179	6.40	7.48	-
PCH GBP	0.35%	948,691.654	11.13	13.14	-
PCH RMB	0.36%	9,811,555.675	1.43	1.60	-
PM2	0.34%	6,987,889.618	9.81	9.93	-
PM2 HKD	0.33%	20,334,581.085	1.26	1.28	-
PM3H AUD	0.37%	869,740.584	6.31	7.46	-
PM3H EUR**	-	-	-	11.03	-
PM3H GBP	0.36%	934,979.605	10.96	13.09	-
PM3H RMB	0.37%	1,956,966.962	1.38	1.57	-
PM3H SGD	0.35%	207,815.418	6.83	7.34	-
UC	0.30%	2,911,287.334	10.01	9.99	-
UM2	0.30%	6,318,950.563	9.91	-	-
UM2 HKD	0.30%	2,257,749.262	1.26	-	-
XCH GBP	0.19%	12,468,913.782	11.14	13.14	-
ZM	0.12%	9,240,816.599	9.90	9.95	-
Total Net Assets			727,873,178	830,545,882	-

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
US Dollar Bond USD					
AC	1.00%	22,190,301	15.41	17.13	18.03
AD	1.00%	119,182,061	9.63	10.81	11.47
AM2	1.00%	6,640,849,357	8.22	9.34	10.07
AM2 HKD	1.00%	2,121,123,663	10.52	11.95	12.89
EC	1.30%	5,686,660	14.69	16.35	17.26
IC	0.53%	334,732,311	16.40	18.18	19.04
ID	0.53%	16,984,000	13.73	15.47	16.41
PD	0.75%	310,333,698	9.65	10.86	11.52
WD	-	231,933	9.70	10.97	11.63
ZC	0.15%	229,628,455	17.84	19.74	20.60
ZCH EUR**	-	-	-	-	-
ZD	0.15%	2,198,872,070	10.15	11.46	12.15
Total Net Assets			113,555,707	82,977,554	139,437,152
US High Yield Bond USD					
AC	1.35%	15,892,509	9.93	11.52	11.71
AM2	1.35%	1,050,361,667	7.98	9.59	10.22
AM2 HKD	1.35%	9,366,493,236	1.02	1.22	1.30
AM3H AUD	1.37%	326,836,001	5.06	7.13	7.72
AM3H RMB	1.37%	655,493,910	1.12	1.51	1.56
AQ1	1.36%	615,488	7.92	9.49	10.17
IC	0.69%	500,000	10.19	11.78	11.90
IQ1	0.69%	615,629	8.12	9.71	10.33
XC	0.65%	1,000,000	10.21	11.79	11.91
XQ1	0.64%	615,645	8.14	9.72	10.35
ZC	0.20%	2,470,531,145	10.39	11.98	12.05
ZD	0.20%	604,103	8.55	10.48	11.14
ZQ1	0.20%	615,740	8.28	9.87	10.45
Total Net Assets			46,163,268	63,733,408	32,817,935
Euro Convertible Bond EUR					
AC	1.45%	49,060,078	8.31	9.45	10.11
EC**	-	-	-	-	9.95
IC**	-	-	-	-	-
ID	0.80%	359,524,534	8.61	9.75	10.37
S27D**	-	-	-	-	-
YC	1.25%	1,021,696,632	8.40	9.54	10.19
ZC**	-	-	-	-	-
Total Net Assets			12,086,909	14,272,036	18,114,679

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Global Corporate Fixed Term Bond 2022 (closed as at 6 January 2022)					
USD					
AC	-	-	-	-	10.30
AM2	-	-	-	-	9.71
AQ2	-	-	-	-	9.70
AQ3H AUD	-	-	-	-	7.36
AQ3H SGD	-	-	-	-	7.20
BC	-	-	-	-	-
BM	-	-	-	-	9.89
PC	-	-	-	-	10.34
PCH SGD	-	-	-	-	7.62
PM2	-	-	-	-	9.71
PM2 HKD	-	-	-	-	1.24
PM3H AUD	-	-	-	-	7.37
PM3H EUR	-	-	-	-	11.40
PM3H RMB	-	-	-	-	1.48
PM3H SGD	-	-	-	-	7.22
Total Net Assets			-	-	702,488,417
Global Credit Floating Rate Fixed Term Bond 2022 - 1					
USD					
AC	0.80%	669,983.000	10.03	10.07	10.41
ACH EUR	0.82%	291,414.206	9.13	10.53	11.61
ACH SGD**	-	-	-	-	7.63
AQ2	0.78%	9,199,663.963	8.78	9.06	9.62
AQ3H AUD	0.82%	150,000.000	5.62	6.77	7.29
AQ3H EUR	0.82%	224,600.178	8.55	10.01	11.22
AQ3H SGD**	-	-	-	-	7.14
BQ3H GBP	0.52%	30,000.000	9.71	11.83	13.17
Total Net Assets			93,218,073	112,544,292	195,298,282
Global Credit Floating Rate Fixed Term Bond 2023 - 1					
USD					
AC	0.48%	280,504.950	10.13	10.16	10.29
AM2	0.48%	1,800,855.703	9.15	9.37	9.73
AM3H AUD**	-	-	-	-	-
AM3H EUR	0.50%	85,000.000	8.96	10.42	11.42
AM3H SGD	0.50%	40,000.000	6.36	6.91	7.23
BC	0.31%	50,000.000	10.18	10.21	10.32
BM2	0.31%	17,605,356.891	9.15	9.37	9.73
BM3H EUR	0.33%	50,000.000	8.95	10.41	11.42
BM3H GBP	0.33%	14,030,666.700	10.16	12.27	13.36
PC	0.40%	573,000.000	10.15	10.18	10.30
PM2	0.40%	25,803,894.345	9.15	9.37	9.73
PM3H AUD**	-	-	-	-	-
PM3H EUR	0.40%	1,000,000.000	8.95	10.41	11.42
PM3H GBP	0.42%	400,000.000	10.12	12.23	13.31
PM3H RMB	0.42%	700,000.000	1.28	1.47	1.48
PM3H SGD	0.40%	200,000.000	6.36	6.91	7.23
Total Net Assets			582,744,255	674,105,946	858,433,997

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Global Credit Floating Rate Fixed Term Bond 2023 - 2 USD					
AC	0.48%	122,000,000	10.34	10.34	10.40
ACH SGD	0.50%	30,000,000	7.13	7.57	7.67
AM2	0.48%	1,901,839,094	9.47	9.66	9.95
AM2 HKD**	-	-	-	-	1.27
AM3H EUR	0.50%	15,000,000	9.26	10.74	11.67
AM3H SGD	0.50%	179,841,270	6.58	7.13	7.39
BC	0.31%	1,055,000,000	10.39	10.39	10.43
BM2	0.31%	9,617,383,179	9.47	9.66	9.95
BM3H GBP	0.33%	50,000,000	10.52	12.67	13.67
PC	0.40%	1,616,288,810	10.36	10.36	10.41
PM2	0.40%	36,567,980,452	9.47	9.66	9.95
PM2 HKD	0.40%	800,000,000	1.21	1.23	1.27
PM3H AUD	0.42%	218,905,473	6.06	7.22	7.54
PM3H GBP**	-	-	-	-	13.67
Total Net Assets			489,253,597	520,765,151	757,863,122
Global Emerging Markets Multi-Asset Income USD					
AC	1.71%	17,388,685	8.33	9.80	10.68
AM2	1.71%	4,841,847,433	6.47	7.85	8.96
AM2 HKD	1.71%	17,116,341,585	0.83	1.00	1.15
AM3O AUD	1.73%	631,767,676	4.04	5.75	6.69
AM3O EUR	1.73%	286,220,386	6.22	8.60	10.40
AM3O GBP	1.73%	324,775,714	7.06	10.14	12.17
AM3O RMB	1.73%	534,241,581	0.93	1.27	1.40
AM3O SGD	1.73%	2,307,862	5.03	6.49	7.47
Total Net Assets			52,779,960	71,895,531	113,219,531
Managed Solutions - Asia Focused Conservative USD					
AC	1.12%	807,557,286	11.30	12.89	14.07
AC HKD	1.12%	717,157,710	1.46	1.66	1.81
ACO AUD	1.14%	281,385,457	7.51	10.05	11.20
ACO EUR	1.14%	231,969,062	9.51	12.46	14.53
ACO SGD	1.14%	2,261,535	7.66	9.28	10.21
AM2	1.12%	1,496,512,785	8.64	10.13	11.37
AM2 HKD	1.12%	4,862,959,376	1.11	1.31	1.47
AM3O RMB	1.14%	656,093,194	1.18	1.55	1.69
Total Net Assets			33,669,771	49,559,220	104,290,048
Managed Solutions - Asia Focused Growth USD					
AC	1.89%	1,343,381,043	9.84	12.96	15.97
AC HKD	1.89%	4,232,524,998	1.27	1.67	2.06
ACO AUD	1.91%	254,715,434	6.24	9.68	12.24
ACO EUR	1.91%	133,278,159	8.18	12.41	16.38
ACO SGD	1.91%	3,833,938	6.56	9.19	11.46
AM2	1.89%	380,271,693	7.06	9.49	11.98
Total Net Assets			23,973,972	36,273,663	51,669,659
Managed Solutions - Asia Focused Income USD					
AC	1.60%	630,807,076	10.63	12.79	14.34
ACO EUR**	-	-	-	10.13	-
ACO SGD	1.62%	630,957,336	7.17	9.16	10.37
AM2	1.60%	22,770,863,177	7.73	9.57	11.18
AM2 HKD	1.60%	132,513,046,996	1.00	1.23	1.44
AM3O AUD	1.62%	6,627,691,924	4.34	6.29	7.48
AM3O EUR	1.62%	928,491,658	6.64	9.35	11.55
AM3O RMB	1.62%	11,233,912,966	1.00	1.39	1.58
AM3O SGD	1.62%	120,832,894	4.86	6.39	7.53
EC	1.90%	12,620,407	8.73	10.52	11.83
ECH EUR	1.92%	4,862,693	7.97	11.05	13.27
XC	0.80%	107,386,213	7.50	8.99	-
Total Net Assets			367,058,040	558,537,115	814,534,789

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

** The share classes are dormant as at 30 September 2022.

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

Key Figures

as at 30 September 2022

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2022 (see Note 16)	Shares Outstanding 30 September 2022	Net Asset Value per Share*		
			30 September 2022	31 March 2022	31 March 2021
Multi-Asset Style Factors					
EUR					
AC	1.60%	4,267,595.251	10.01	10.02	10.21
AD	1.60%	469,134.075	10.17	10.18	10.37
BC	0.90%	260,723.422	10.63	10.60	10.72
BCH GBP	0.92%	14,437.629	11.46	11.78	11.74
EC	2.10%	408,834.626	9.91	9.95	10.18
IC	0.90%	7,938,802.974	10.69	10.67	10.79
ICH CHF	0.92%	7,031,300.000	9.82	9.23	8.66
ICH GBP**	-	-	-	-	-
ID	0.90%	106,000.000	9.96	9.93	10.05
XC	0.66%	37,394,700.341	10.75	10.71	10.81
XCH JPY	0.67%	593,551.667	70.50	73.62	76.79
ZC	0.10%	34,106,663.115	11.11	11.04	11.07
ZCH CHF	0.17%	96,703.000	10.08	9.43	8.78
ZCH GBP	0.14%	10,743,419.913	12.92	13.22	13.08
ZCH USD	0.13%	2,264,140.702	10.60	9.17	8.63
Total Net Assets			1,196,028,225	1,189,335,426	1,467,814,836
Multi-Strategy Target Return					
EUR					
AC	1.80%	100.000	9.74	10.49	10.34
ACH USD	1.57%	49,824.000	9.82	-	-
BC	0.80%	100.000	9.97	10.69	10.42
IC	0.75%	1,396,331.971	10.51	11.27	10.98
ICH GBP	0.80%	401.020	12.52	13.84	13.31
ID	0.80%	463.409	10.49	11.24	10.96
XC	0.84%	462.535	10.55	11.31	11.04
XCH GBP	0.86%	401.020	12.56	13.89	13.37
ZC	-	1.777	10.94	11.69	11.33
ZCH GBP	0.22%	8,361,284.287	10.98	12.11	-
Total Net Assets			107,022,506	108,801,928	26,203,819
US Income Focused					
USD					
AM2	1.54%	31,177,941.674	8.61	10.50	10.12
AM2 HKD	1.54%	133,379,422.533	1.11	1.35	1.30
AM3H AUD	1.56%	4,292,317.034	5.40	7.74	7.60
AM3H CAD	1.56%	1,653,849.433	6.17	8.31	7.99
AM3H EUR	1.56%	219,253.713	8.35	11.61	11.84
AM3H GBP	1.56%	1,906,193.482	9.44	13.65	13.82
AM3H RMB	1.56%	27,637,105.243	1.20	1.65	1.54
Total Net Assets			502,497,549	668,014,718	172,762,631

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

** The share classes are dormant as at 30 September 2022.

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 2022

		Equity Sub-funds			
	Notes	COMBINED USD	Asia ex Japan Equity USD	Asia ex Japan Equity Smaller Companies USD	Asia Pacific ex Japan Equity High Dividend USD
Net Assets at the Beginning of the Period		35,668,923,650	584,891,399	758,828,482	423,674,273
INCOME					
Investment Income, net		572,818,502	5,148,544	12,433,897	12,021,716
Bank Interest		2,116,058	53,659	64,134	44,797
Other Income	11	18,990,745	228,829	808,818	289,090
Total Income		593,925,305	5,431,032	13,306,849	12,355,603
EXPENSES					
Management Fees	4.b	(71,123,398)	(1,963,383)	(2,346,936)	(1,913,052)
Transaction Fees	5	(8,063,402)	(459,202)	(1,297,427)	(238,721)
Operating, Administrative and Servicing Fees	4.d	(30,731,196)	(642,178)	(703,079)	(514,752)
Other Fees		(19,032)	(1,024)	-	(230)
Interest		(236,010)	-	-	-
Total Expenses		(110,173,038)	(3,065,787)	(4,347,442)	(2,666,755)
Net Investment Profit/(Loss)		483,752,267	2,365,245	8,959,407	9,688,848
Realised Profit/(Loss) on:					
- Investments		(1,357,386,435)	(14,942,595)	(63,712,870)	(8,664,412)
- Derivatives		(346,564,370)	(1,739,401)	(11,962)	(765,711)
- Foreign Exchange Transactions		(840,871,275)	(437,095)	(1,228,956)	(254,419)
Realised Profit/(Loss) for the Period		(2,061,069,813)	(14,753,846)	(55,994,381)	4,306
Change in Unrealised Appreciation/(Depreciation) on:					
- Investments		(3,521,096,236)	(132,807,030)	(105,369,589)	(103,491,085)
- Derivatives		70,284,896	(155,191)	-	(48,459)
Change in Total Net Assets as a Result of Operations		(5,511,881,153)	(147,716,067)	(161,363,970)	(103,535,238)
Proceeds on Issue of Shares		8,837,698,341	70,300,698	14,490,568	164,765,414
Payments on Redemption of Shares		(8,497,821,293)	(108,396,185)	(119,177,817)	(123,111,878)
Dividends Paid	10	(429,653,299)	(3,309,630)	(73,012)	(8,013,414)
Currency Translation	2.f	(599,245,234)	-	-	-
Net Assets at the End of the Period		29,468,021,012	395,770,215	492,704,251	353,779,157

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 2022

China A-shares Equity USD	Chinese Equity USD	Euroland Equity Smaller Companies EUR	Euroland Growth EUR	Euroland Value EUR	Europe Value EUR
23,132,398	890,685,985	153,070,988	247,883,485	523,701,679	80,552,228
348,039	21,838,636	3,505,260	3,151,600	14,283,460	2,072,762
477	-	-	-	-	-
2,972	345,114	225,724	51,740	118,536	5,430
351,488	22,183,750	3,730,984	3,203,340	14,401,996	2,078,192
(2,463)	(5,602,697)	(504,463)	(1,158,754)	(2,223,736)	(387,833)
(44,876)	(1,051,031)	(38,726)	(21,252)	(190,558)	(15,992)
(31,468)	(1,530,727)	(163,161)	(322,807)	(569,327)	(129,575)
-	-	(103)	-	(41)	-
-	(1,628)	(8,418)	(12,985)	(49,410)	(2,475)
(78,807)	(8,186,083)	(714,871)	(1,515,798)	(3,033,072)	(535,875)
272,681	13,997,667	3,016,113	1,687,542	11,368,924	1,542,317
(2,910,471)	(67,097,490)	(6,764,897)	(540,611)	(3,828,503)	(393,250)
(14,144)	-	4,200	182,875	1,019,991	-
4,648	(172,862)	(8,348)	(7,546)	(25,881)	(14,089)
(2,647,286)	(53,272,685)	(3,752,932)	1,322,260	8,534,531	1,134,978
(1,481,994)	(118,415,939)	(25,237,685)	(45,008,245)	(76,074,487)	(13,053,441)
(4,605)	-	271	(595,400)	(866,804)	-
(4,133,885)	(171,688,624)	(28,990,346)	(44,281,385)	(68,406,760)	(11,918,463)
247,518	51,085,473	8,564,305	29,539,858	54,006,138	9,708,173
(1,358,476)	(91,805,854)	(25,446,723)	(26,896,948)	(166,568,674)	(7,062,153)
(558)	(728,258)	(453)	-	(201,144)	(1,220,212)
-	-	-	-	-	-
17,886,997	677,548,722	107,197,771	206,245,010	342,531,239	70,059,573

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 2022

	Notes	Global Emerging Markets Equity USD	Global Equity Circular Economy (launched as at 17 June 2022) USD	Global Equity Climate Change USD	Global Equity Sustainable Healthcare USD
Net Assets at the Beginning of the Period		349,052,270	-	344,903,678	121,705,058
INCOME					
Investment Income, net		3,885,012	103,417	2,617,245	180,256
Bank Interest		79,255	2,766	58,556	31,457
Other Income	11	219,091	84	31,716	59,557
Total Income		4,183,358	106,267	2,707,517	271,270
EXPENSES					
Management Fees	4.b	(2,284,957)	(68)	(1,112,162)	(453,008)
Transaction Fees	5	(441,950)	(23,191)	(46,911)	(32,463)
Operating, Administrative and Servicing Fees	4.d	(650,341)	(19,365)	(339,830)	(144,259)
Other Fees		(27)	-	-	-
Interest		-	-	-	-
Total Expenses		(3,377,275)	(42,624)	(1,498,903)	(629,730)
Net Investment Profit/(Loss)		806,083	63,643	1,208,614	(358,460)
Realised Profit/(Loss) on:					
- Investments		(6,555,817)	-	(22,388,559)	(3,274,481)
- Derivatives		-	31	(1,088,843)	(216,353)
- Foreign Exchange Transactions		(566,213)	23,268	(70,355)	(923,712)
Realised Profit/(Loss) for the Period		(6,315,947)	86,942	(22,339,143)	(4,773,006)
Change in Unrealised Appreciation/(Depreciation) on:					
- Investments		(91,252,614)	(632,265)	(60,545,429)	(16,057,766)
- Derivatives		-	-	(327,073)	(18,487)
Change in Total Net Assets as a Result of Operations		(97,568,561)	(545,323)	(83,211,645)	(20,849,259)
Proceeds on Issue of Shares		77,945,413	25,000,229	47,884,284	97,226,961
Payments on Redemption of Shares		(8,930,202)	-	(42,990,268)	(75,758,253)
Dividends Paid	10	(166,989)	-	(875,177)	-
Currency Translation	2.f	-	-	-	-
Net Assets at the End of the Period		320,331,931	24,454,906	265,710,872	122,324,507

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 2022

Global Infrastructure Equity USD	Global Lower Carbon Equity USD	Global Sustainable Equity Income (launched as at 18 May 2022) USD	Global Sustainable Long Term Dividend USD	Global Sustainable Long Term Equity (launched as at 2 September 2022) USD	Hong Kong Equity USD
27,011,621	283,058,434	-	56,146,776	-	110,934,711
933,372	2,973,747	1,462,019	524,867	2,115	2,767,283
-	12,169	9,104	2,623	12	242
498,363	15,278	109,462	9,276	-	229,399
1,431,735	3,001,194	1,580,585	536,766	2,127	2,996,924
(30)	(480,961)	(1)	(178,927)	(27)	(645,155)
(418,785)	(110,527)	(129,953)	(5,842)	(6,545)	(175,267)
(37,339)	(299,238)	(95,658)	(69,919)	(1,860)	(193,365)
(10)	(1)	-	-	-	(1)
(8,622)	-	-	-	-	-
(464,786)	(890,727)	(225,612)	(254,688)	(8,432)	(1,013,788)
966,949	2,110,467	1,354,973	282,078	(6,305)	1,983,136
(299,288)	(4,120,272)	(2,769,986)	(1,366,174)	(4,193)	(6,030,739)
-	(780,139)	52,716	-	-	-
72,958	(243,696)	(10,157)	(25,677)	53	(56,539)
740,619	(3,033,640)	(1,372,454)	(1,109,773)	(10,445)	(4,104,142)
(44,554,582)	(56,588,121)	(20,986,421)	(9,359,843)	(815,627)	(22,566,836)
-	(726,382)	(107,277)	-	-	-
(43,813,963)	(60,348,143)	(22,466,152)	(10,469,616)	(826,072)	(26,670,978)
359,156,355	40,629,741	168,815,862	7,451,889	10,005,791	69,235,596
(4,114,591)	(39,052,272)	(24,792,506)	(14,460,813)	(5,139)	(29,847,541)
(209,871)	(1,539,459)	(1,391,486)	(526,714)	-	(528,619)
-	-	-	-	-	-
338,029,551	222,748,301	120,165,718	38,141,522	9,174,580	123,123,169

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2022

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		196,525,505	86,965,266	237,399,268	132,343,709
INCOME					
Investment Income, net		5,346,710	2,347,763	4,877,169	1,888,725
Bank Interest		13,620	7,492	-	9,815
Other Income	11	2,150	6,769	78,586	32,701
Total Income		5,362,480	2,362,024	4,955,755	1,931,241
EXPENSES					
Management Fees	4.b	(842,371)	(455,957)	(1,234,307)	(514,481)
Transaction Fees	5	(113,474)	(49,759)	(373,293)	(73,229)
Operating, Administrative and Servicing Fees	4.d	(280,604)	(119,651)	(369,898)	(228,758)
Other Fees		-	(12)	(314)	(7)
Interest		-	-	(5,846)	-
Total Expenses		(1,236,449)	(625,379)	(1,983,658)	(816,475)
Net Investment Profit/(Loss)		4,126,031	1,736,645	2,972,097	1,114,766
Realised Profit/(Loss) on:					
- Investments		(10,908,320)	(8,000,549)	9,597,244	(1,241,931)
- Derivatives		-	-	-	(2,986,884)
- Foreign Exchange Transactions		(282,547)	(110,288)	(341,939)	(83,485)
Realised Profit/(Loss) for the Period		(7,064,836)	(6,374,192)	12,227,402	(3,197,534)
Change in Unrealised Appreciation/(Depreciation) on:					
- Investments		(30,528,290)	(10,320,533)	(43,693,984)	(23,877,369)
- Derivatives		-	-	-	(611,550)
Change in Total Net Assets as a Result of Operations		(37,593,126)	(16,694,725)	(31,466,582)	(27,686,453)
Proceeds on Issue of Shares		742,421	1,434,570	19,612,714	47,663,790
Payments on Redemption of Shares		(8,331,321)	(4,065,839)	(13,702,901)	(37,379,277)
Dividends Paid	10	(661,419)	(209,596)	(2,340,481)	(1,242,250)
Currency Translation	2.f	-	-	-	-
Net Assets at the End of the Period		150,682,060	67,429,676	209,502,018	113,699,519

**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 Operations and Changes in Net Assets

for the period ended 30 September 2022

Market Specific Equity Sub-funds						
Global Real Estate Equity USD	Brazil Equity USD	Economic Scale US Equity USD	Indian Equity USD	Mexico Equity USD	Russia Equity* USD	
1,545,270,459	163,539,216	333,553,195	1,113,713,545	36,120,298	12,805,978	
25,505,483	6,987,956	2,156,326	5,875,632	706,854	1	
148,071	18,155	18,914	53,812	15	3,371	
1,517,496	47,275	65,895	96	7,952	107	
27,171,050	7,053,386	2,241,135	5,929,540	714,821	3,479	
(106,693)	(1,121,286)	(687,294)	(7,164,301)	(136,522)	132,863	
(568,889)	(32,793)	(24,440)	(485,876)	(3,376)	-	
(784,618)	(262,498)	(492,597)	(1,966,833)	(49,666)	30,801	
-	-	-	-	-	-	
-	-	-	-	-	-	
(1,460,200)	(1,416,577)	(1,204,331)	(9,617,010)	(189,564)	163,664	
25,710,850	5,636,809	1,036,804	(3,687,470)	525,257	167,143	
(2,075,982)	618,054	10,087,467	28,280,088	147,747	480,367	
(12,104)	-	(5,965,685)	-	-	-	
(603,522)	(217,255)	(7,774)	1,746,632	(1,239)	(11,601)	
23,019,242	6,037,608	5,150,812	26,339,250	671,765	635,909	
(527,826,808)	(39,986,382)	(73,655,227)	(133,770,030)	(6,727,214)	(664,102)	
(2,284)	-	(791,553)	-	-	-	
(504,809,850)	(33,948,774)	(69,295,968)	(107,430,780)	(6,055,449)	(28,193)	
443,438,474	28,512,829	82,269,022	40,893,681	3,262,927	-	
(414,956,135)	(28,660,692)	(105,941,090)	(71,035,375)	(4,469,404)	-	
(22,523,997)	(2,813,943)	(923,875)	(188,023)	-	-	
-	-	-	-	-	-	
1,046,418,951	126,628,636	239,661,284	975,953,048	28,858,372	12,777,785	

*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 2022 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 31 March 2022 have been reversed in the current period following the suspension of the of Russia Equity since 25 February 2022.

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2022

Bond Sub-funds					
	Notes	Thai Equity USD	Turkey Equity EUR	Asia Bond USD	Asia ESG Bond USD
Net Assets at the Beginning of the Period		40,410,175	45,345,681	499,733,976	47,704,166
INCOME					
Investment Income, net		693,128	640,524	8,451,903	1,126,734
Bank Interest		1,767	41,712	20,180	5,747
Other Income	11	855	282,751	308,369	1,662
Total Income		695,750	964,987	8,780,452	1,134,143
EXPENSES					
Management Fees	4.b	(268,889)	(392,095)	(428,332)	(112)
Transaction Fees	5	(5,062)	(85,613)	(157)	-
Operating, Administrative and Servicing Fees	4.d	(62,117)	(94,833)	(426,256)	(29,069)
Other Fees		-	-	(81)	(105)
Interest		-	(4)	-	-
Total Expenses		(336,068)	(572,545)	(854,826)	(29,286)
Net Investment Profit/(Loss)		359,682	392,442	7,925,626	1,104,857
Realised Profit/(Loss) on:					
- Investments		(289,210)	8,345,008	(32,826,047)	(2,668,389)
- Derivatives		-	-	(46,022,681)	142,326
- Foreign Exchange Transactions		(6,913)	(245,894)	(288,883)	(70)
Realised Profit/(Loss) for the Period		63,559	8,491,556	(71,211,985)	(1,421,276)
Change in Unrealised Appreciation/(Depreciation) on:					
- Investments		(7,033,867)	8,339,291	(21,312,324)	(3,034,294)
- Derivatives		-	-	(1,280,001)	23,702
Change in Total Net Assets as a Result of Operations		(6,970,308)	16,830,847	(93,804,310)	(4,431,868)
Proceeds on Issue of Shares		2,166,175	52,058,771	95,427,690	5,221
Payments on Redemption of Shares		(3,094,516)	(45,251,487)	(58,570,588)	-
Dividends Paid	10	(268,169)	(123,572)	(10,867,410)	(254)
Currency Translation	2.f	-	-	-	-
Net Assets at the End of the Period		32,243,357	68,860,240	431,919,358	43,277,265

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 2022

Asia High Yield Bond USD	Asian Currencies Bond USD	Brazil Bond USD	Euro Bond EUR	Euro Bond Total Return EUR	Euro Credit Bond EUR
2,467,389,690	46,698,461	31,688,944	111,508,277	170,400,970	376,502,833
83,638,446	1,097,693	800,383	333,023	1,707,713	2,180,090
118,155	2,085	1,669	-	-	-
3,845,882	4,601	11,414	84,203	42,774	1,063
87,602,483	1,104,379	813,466	417,226	1,750,487	2,181,153
(5,355,846)	(92,092)	(130,937)	(86,528)	(107,116)	(515,654)
-	(18,682)	-	-	(576)	(1,391)
(2,004,696)	(56,505)	(48,768)	(62,371)	(106,360)	(285,832)
(2,905)	-	-	(600)	(112)	(61)
-	-	-	(4,142)	(14,264)	(24,053)
(7,363,447)	(167,279)	(179,705)	(153,641)	(228,428)	(826,991)
80,239,036	937,100	633,761	263,585	1,522,059	1,354,162
(481,629,045)	(451,823)	(1,518,975)	(4,741,009)	(9,719,908)	(32,392,634)
(33,339,791)	32,512	282,982	700,732	7,549,499	9,907,183
(2,093,046)	(5,099,071)	(568,755)	(1,975)	117,593	(43,830)
(436,822,846)	(4,581,282)	(1,170,987)	(3,778,667)	(530,757)	(21,175,119)
(17,618,513)	(1,894,628)	(1,830,024)	(6,260,074)	(9,764,941)	(16,349,200)
(1,033,734)	46,781	(208,687)	(130,660)	1,276,997	842,468
(455,475,093)	(6,429,129)	(3,209,698)	(10,169,401)	(9,018,701)	(36,681,851)
363,122,690	2,411,573	18,263,115	3,835,452	3,384,492	15,117,369
(930,393,900)	(1,479,188)	(20,383,458)	(47,943,929)	(17,972,437)	(31,552,676)
(58,898,495)	(2,237,111)	(133,246)	(4,800)	(18,021)	(87,730)
-	-	-	-	-	-
1,385,744,892	38,964,606	26,225,657	57,225,599	146,776,303	323,297,945

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2022

	Notes	Euro High Yield Bond EUR	GEM Debt Total Return USD	Global Bond USD	Global Bond Total Return USD
Net Assets at the Beginning of the Period		1,407,906,842	296,726,158	44,611,096	245,779,656
INCOME					
Investment Income, net		25,169,819	4,511,299	374,357	(219,209)
Bank Interest		-	29,245	6,217	25,926
Other Income	11	1,443,476	202,843	4,225	50,250
Total Income		26,613,295	4,743,387	384,799	(143,033)
EXPENSES					
Management Fees	4.b	(3,155,637)	(478,307)	(45,380)	(60,893)
Transaction Fees	5	(214)	(81,786)	-	(50)
Operating, Administrative and Servicing Fees	4.d	(1,071,621)	(277,616)	(30,037)	(136,635)
Other Fees		(2,156)	(685)	-	(34)
Interest		(32,677)	-	-	(117)
Total Expenses		(4,262,305)	(838,394)	(75,417)	(197,729)
Net Investment Profit/(Loss)		22,350,990	3,904,993	309,382	(340,762)
Realised Profit/(Loss) on:					
- Investments		(13,836,057)	(35,514,428)	(949,094)	(13,220,654)
- Derivatives		3,310,496	(23,357,249)	771,611	19,034,393
- Foreign Exchange Transactions		(74,347)	(5,406,526)	(2,885,083)	(15,948,050)
Realised Profit/(Loss) for the Period		11,751,082	(60,373,210)	(2,753,184)	(10,475,073)
Change in Unrealised Appreciation/(Depreciation) on:					
- Investments		(168,290,250)	2,734,396	(3,066,167)	(23,414,791)
- Derivatives		(1,057,872)	22,314	(351,192)	5,489,193
Change in Total Net Assets as a Result of Operations		(157,597,040)	(57,616,500)	(6,170,543)	(28,400,671)
Proceeds on Issue of Shares		276,249,287	2,144,874	4,403,214	9,828,699
Payments on Redemption of Shares		(406,325,927)	(58,228,596)	(6,234,707)	(25,951,862)
Dividends Paid	10	(15,506,596)	(5,437,919)	(222,997)	-
Currency Translation	2.f	-	-	-	-
Net Assets at the End of the Period		1,104,726,566	177,588,017	36,386,063	201,255,822

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 2022

Global Corporate Bond USD	Global Emerging Markets Bond USD	Global Emerging Markets Corporate Sustainable Bond (launched as at 27 September 2022) USD	Global Emerging Markets ESG Bond USD	Global Emerging Markets ESG Local Debt** USD	Global Emerging Markets Local Debt** USD
3,175,404,930	1,682,091,114	-	57,648,927	202,368,836	1,131,996,157
36,312,043	36,996,525	-	1,765,827	5,098,832	15,900,247
93,075	126,397	-	1,398	21,666	93,924
73,145	393,498	-	110,923	149,701	727,058
36,478,263	37,516,420	-	1,878,148	5,270,199	16,721,229
(2,138)	(1,098,897)	(2,393)	(7)	(36,032)	(874,246)
(14,151)	-	-	-	(20,461)	(597,184)
(1,573,105)	(1,074,132)	(1,035)	(54,403)	(208,564)	(887,841)
(177)	(1,724)	-	-	(1,954)	(2,191)
-	-	-	-	-	-
(1,589,571)	(2,174,753)	(3,428)	(54,410)	(267,011)	(2,361,462)
34,888,692	35,341,667	(3,428)	1,823,738	5,003,188	14,359,767
(54,120,268)	(189,290,695)	-	(3,315,506)	(2,229,939)	(5,344,036)
1,926,984	(81,662,118)	-	(2,556,843)	(4,513,796)	(69,851,983)
(214,765,865)	(2,004,413)	-	(1,751)	(22,327,346)	(79,827,664)
(232,070,457)	(237,615,559)	(3,428)	(4,050,362)	(24,067,893)	(140,663,916)
(339,583,640)	(122,303,723)	(572,560)	(10,930,561)	(7,905,962)	(24,468,949)
28,137,460	(5,620,312)	-	274,281	685,015	(9,255,276)
(543,516,637)	(365,539,594)	(575,988)	(14,706,642)	(31,288,840)	(174,388,141)
574,415,240	247,304,407	60,000,000	29,506,872	95,752,016	453,368,144
(552,811,683)	(264,227,928)	-	(1,605,697)	(41,855,396)	(197,551,525)
(34,922,317)	(37,595,567)	-	(2,110,375)	(7,371,593)	(16,968,878)
-	-	-	-	-	-
2,618,569,533	1,262,032,432	59,424,012	68,733,085	217,605,023	1,196,455,757

**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 Operations and Changes in Net Assets

for the period ended 30 September 2022

	Notes	Global ESG Corporate Bond USD	Global Government Bond USD	Global Green Bond USD	Global High Income Bond USD
Net Assets at the Beginning of the Period		203,593,794	2,292,079,924	29,702,296	1,035,452,172
INCOME					
Investment Income, net		1,820,137	13,710,642	201,817	15,842,658
Bank Interest		20,502	55,346	4,252	-
Other Income	11	40,167	302,705	4,291	35,160
Total Income		1,880,806	14,068,693	210,360	15,877,818
EXPENSES					
Management Fees	4.b	(2)	(2,251)	(6,472)	(5,451,877)
Transaction Fees	5	(1,010)	-	-	(307,689)
Operating, Administrative and Servicing Fees	4.d	(174,644)	(1,449,941)	(15,071)	(1,117,722)
Other Fees		-	-	-	(259)
Interest		-	-	-	(6,351)
Total Expenses		(175,656)	(1,452,192)	(21,543)	(6,883,898)
Net Investment Profit/(Loss)		1,705,150	12,616,501	188,817	8,993,920
Realised Profit/(Loss) on:					
- Investments		(3,197,226)	(19,329,235)	(407,636)	(56,055,871)
- Derivatives		815,450	56,339,754	1,939,199	14,433,181
- Foreign Exchange Transactions		(11,563,115)	(216,375,684)	(2,461,052)	(30,473,589)
Realised Profit/(Loss) for the Period		(12,239,741)	(166,748,664)	(740,672)	(63,102,359)
Change in Unrealised Appreciation/(Depreciation) on:					
- Investments		(23,623,221)	(189,153,870)	(3,081,974)	(91,857,603)
- Derivatives		2,518,502	(5,860,351)	495,693	4,429,923
Change in Total Net Assets as a Result of Operations		(33,344,460)	(361,762,885)	(3,326,953)	(150,530,039)
Proceeds on Issue of Shares		51,760,748	1,040,897,751	1,050,966	167,515,452
Payments on Redemption of Shares		(39,570,678)	(346,865,540)	(1,487,520)	(254,935,044)
Dividends Paid	10	(1,725,560)	(13,982,600)	(52,150)	(24,757,164)
Currency Translation	2.f	-	-	-	-
Net Assets at the End of the Period		180,713,844	2,610,366,650	25,886,639	772,745,377

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 2022

Global High Yield Bond USD	Global High Yield ESG Bond USD	Global High Yield Securitised Credit Bond USD	Global Inflation Linked Bond USD	Global Investment Grade Securitised Credit Bond USD	Global Lower Carbon Bond USD
1,584,396,209	55,975,177	176,306,522	216,528,713	1,585,352,570	205,076,831
39,871,298	2,250,419	3,654,916	603,882	18,191,425	2,012,298
415,163	6,852	6,939	5,745	2,613	20,233
1,812,024	145,957	1,119,306	274,506	85,421	86,289
42,098,485	2,403,228	4,781,161	884,133	18,279,459	2,118,820
(841,436)	(5,812)	(147,832)	(222,746)	(384,842)	(507,446)
(35,004)	-	-	-	-	(239)
(1,010,555)	(85,289)	(85,679)	(192,332)	(827,814)	(203,283)
(1,024)	(811)	(41)	-	(1)	(64)
-	-	-	-	-	-
(1,888,019)	(91,912)	(233,552)	(415,078)	(1,212,657)	(711,032)
40,210,466	2,311,316	4,547,609	469,055	17,066,802	1,407,788
(73,909,865)	(3,278,115)	(1,777,765)	3,123,736	4,294,894	(5,601,939)
(72,575,659)	(2,731,155)	4,291,151	(6,597,002)	6,618,259	7,161,196
(18,802,804)	(1,198,462)	(3,317,268)	(21,799,908)	(39,928,932)	(10,590,063)
(125,077,862)	(4,896,416)	3,743,727	(24,804,119)	(11,948,977)	(7,623,018)
(162,123,215)	(7,926,173)	(6,813,093)	(37,794,116)	(109,982,811)	(20,976,093)
1,572,041	180,519	8,619	8,031,238	(6,353,488)	1,672,336
(285,629,036)	(12,642,070)	(3,060,747)	(54,566,997)	(128,285,276)	(26,926,775)
716,741,747	60,136,026	7,220,903	174,357,734	79,478,111	57,220,666
(590,045,464)	(33,306,846)	(68,397,132)	(31,325,845)	(197,118,319)	(64,654,636)
(36,045,116)	(1,888,710)	-	(3,025,807)	(12,224,567)	(2,553,171)
-	-	-	-	-	-
1,389,418,340	68,273,577	112,069,546	301,967,798	1,327,202,519	168,162,915

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2022

	Notes	Global Securitised Credit Bond USD	Global Short Duration Bond USD	Global Short Duration High Yield Bond USD	India Fixed Income USD
Net Assets at the Beginning of the Period		130,141,948	356,558,146	164,859,347	662,544,643
INCOME					
Investment Income, net		2,061,134	2,036,238	4,333,226	18,326,969
Bank Interest		3,077	19,100	1,228	23,646
Other Income	11	651,649	164,583	177,142	105,375
Total Income		2,715,860	2,219,921	4,511,596	18,455,990
EXPENSES					
Management Fees	4.b	(180,508)	(377,237)	(155,050)	(2,502,691)
Transaction Fees	5	-	(66)	-	(334)
Operating, Administrative and Servicing Fees	4.d	(80,422)	(235,630)	(137,488)	(865,947)
Other Fees		(1,399)	-	(16)	-
Interest		-	-	-	-
Total Expenses		(262,329)	(612,933)	(292,554)	(3,368,972)
Net Investment Profit/(Loss)		2,453,531	1,606,988	4,219,042	15,087,018
Realised Profit/(Loss) on:					
- Investments		(2,847,324)	(8,372,737)	(8,137,999)	(4,349,169)
- Derivatives		(3,726,189)	(5,867,928)	(2,995,085)	(7,004,291)
- Foreign Exchange Transactions		(2,738,413)	(21,968,826)	(3,314,166)	(40,806,467)
Realised Profit/(Loss) for the Period		(6,858,395)	(34,602,503)	(10,228,208)	(37,072,909)
Change in Unrealised Appreciation/(Depreciation) on:					
- Investments		(2,848,213)	(16,900,002)	(9,898,879)	(15,113,910)
- Derivatives		(107,065)	6,774,261	304,936	(694,321)
Change in Total Net Assets as a Result of Operations		(9,813,673)	(44,728,244)	(19,822,151)	(52,881,140)
Proceeds on Issue of Shares		1,115,513	197,175,752	51,870,390	136,874,903
Payments on Redemption of Shares		(50,895,202)	(209,646,857)	(56,004,858)	(160,236,173)
Dividends Paid	10	(661,103)	(1,769,700)	(2,706,423)	(18,109,743)
Currency Translation	2.f	-	-	-	-
Net Assets at the End of the Period		69,887,483	297,589,097	138,196,305	568,192,490

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 2022

Other Sub-funds					
RMB Fixed Income USD	Singapore Dollar Income Bond SGD	Ultra Short Duration Bond USD	US Dollar Bond USD	US High Yield Bond USD	Euro Convertible Bond EUR
392,041,420	241,717,313	830,545,882	82,977,554	63,733,408	14,272,036
5,739,660	4,067,433	10,535,380	984,041	1,901,303	37,549
-	8,061	23,356	15,003	1,947	-
25,459	50,079	213,864	53,611	58,962	2
5,765,119	4,125,573	10,772,600	1,052,655	1,962,212	37,551
(1,035,184)	(897,229)	(583,974)	(216,724)	(113,712)	(60,005)
-	-	-	-	(1,054)	-
(388,565)	(232,549)	(540,475)	(95,680)	(63,486)	(15,718)
(19)	(14)	(220)	-	-	(26)
(55,980)	-	-	-	-	(2,647)
(1,479,748)	(1,129,792)	(1,124,669)	(312,404)	(178,252)	(78,396)
4,285,371	2,995,781	9,647,931	740,251	1,783,960	(40,845)
(9,661,381)	(12,220,587)	(7,113,036)	(3,522,792)	(4,552,831)	(262,863)
(6,730,320)	(2,729,913)	(31,850,322)	138,255	(306,562)	(88,745)
(30,489,395)	3,730,768	(996,356)	(497)	(9,919)	53,709
(42,595,725)	(8,223,951)	(30,311,783)	(2,644,783)	(3,085,352)	(338,744)
(4,479,797)	(3,928,843)	(4,551,358)	(7,502,775)	(5,533,023)	(1,304,590)
(951,700)	(139,730)	(1,597,654)	299,443	(58,870)	(33,399)
(48,027,222)	(12,292,524)	(36,460,795)	(9,848,115)	(8,677,245)	(1,676,733)
27,713,711	2,590,233	811,485,048	68,554,334	8,628,162	73,263
(63,451,984)	(19,009,010)	(874,786,197)	(26,370,011)	(16,828,966)	(581,657)
(4,751,047)	(4,660,711)	(2,910,760)	(1,758,055)	(692,091)	-
-	-	-	-	-	-
303,524,878	208,345,301	727,873,178	113,555,707	46,163,268	12,086,909

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 2022

	Notes	Global Credit Floating Rate Fixed Term Bond 2022 - 1 USD	Global Credit Floating Rate Fixed Term Bond 2023 - 1 USD	Global Credit Floating Rate Fixed Term Bond 2023 - 2 USD	Global Emerging Markets Multi-Asset Income** USD
Net Assets at the Beginning of the Period		112,544,292	674,105,946	520,765,151	71,895,531
INCOME					
Investment Income, net		1,743,892	15,227,049	12,331,713	1,204,517
Bank Interest		12,545	79,451	44,177	4,898
Other Income	11	24,211	67,928	32,626	6,165
Total Income		1,780,648	15,374,428	12,408,516	1,215,580
EXPENSES					
Management Fees	4.b	(325,664)	(728,920)	(647,239)	(422,142)
Transaction Fees	5	(2,875)	(44,739)	(61,945)	(22,102)
Operating, Administrative and Servicing Fees	4.d	(101,129)	(440,516)	(330,625)	(110,473)
Other Fees		-	-	-	(298)
Interest		-	-	-	-
Total Expenses		(429,668)	(1,214,175)	(1,039,809)	(555,015)
Net Investment Profit/(Loss)		1,350,980	14,160,253	11,368,707	660,565
Realised Profit/(Loss) on:					
- Investments		(5,154,567)	(8,035,779)	(5,350,122)	(3,207,897)
- Derivatives		402,094	(31,132,921)	(587,483)	(2,332,877)
- Foreign Exchange Transactions		(1,462,999)	(10,032,396)	(6,701,780)	(1,923,012)
Realised Profit/(Loss) for the Period		(4,864,492)	(35,040,843)	(1,270,678)	(6,803,221)
Change in Unrealised Appreciation/(Depreciation) on:					
- Investments		3,298,289	(14,766,396)	(13,898,293)	(4,832,974)
- Derivatives		201,642	15,827,989	15,303,601	21,899
Change in Total Net Assets as a Result of Operations		(1,364,561)	(33,979,250)	134,630	(11,614,296)
Proceeds on Issue of Shares		-	330,624	-	17,691,239
Payments on Redemption of Shares		(15,449,469)	(45,185,712)	(22,039,034)	(23,368,123)
Dividends Paid	10	(2,512,189)	(12,527,353)	(9,607,150)	(1,824,391)
Currency Translation	2.f	-	-	-	-
Net Assets at the End of the Period		93,218,073	582,744,255	489,253,597	52,779,960

**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 Operations and Changes in Net Assets

for the period ended 30 September 2022

Managed Solutions - Asia Focused Conservative USD	Managed Solutions - Asia Focused Growth USD	Managed Solutions - Asia Focused Income USD	Multi-Asset Style Factors EUR	Multi-Strategy Target Return EUR	US Income Focused USD
49,559,220	36,273,663	558,537,115	1,189,335,426	108,801,928	668,014,718
1,223,878	721,357	10,938,403	(733,689)	61,475	11,691,560
1,596	1,483	34,525	-	-	85,933
16,842	4,157	54,102	221,204	1,836	474,544
1,242,316	726,997	11,027,030	(512,485)	63,311	12,252,037
(149,088)	(225,473)	(2,919,353)	(2,147,504)	(31,818)	(3,803,805)
-	(22,580)	(182,275)	-	(824)	(88,218)
(75,218)	(53,023)	(824,761)	(779,644)	(97,851)	(771,061)
-	-	(352)	-	-	-
-	-	-	(2,454)	(7,208)	-
(224,306)	(301,076)	(3,926,741)	(2,929,602)	(137,701)	(4,663,084)
1,018,010	425,921	7,100,289	(3,442,087)	(74,390)	7,588,953
(1,867,130)	(1,947,179)	(27,412,037)	(1,211,475)	(1,416,403)	(25,273,493)
(780,507)	(487,874)	(8,072,040)	(2,083,049)	(6,605,692)	(13,994,726)
(166,648)	(18,196)	(9,055,468)	(2,629,538)	660,300	(76,001)
(1,796,275)	(2,027,328)	(37,439,256)	(9,366,149)	(7,436,185)	(31,755,267)
(4,554,055)	(6,613,337)	(55,241,640)	(791,425)	(2,444,807)	(94,388,582)
(39,567)	(67,560)	(1,062,378)	18,400,725	(428,281)	(1,657,887)
(6,389,897)	(8,708,225)	(93,743,274)	8,243,151	(10,309,273)	(127,801,736)
4,508,861	1,200,948	50,545,738	175,433,645	17,975,775	638,824,181
(13,320,504)	(4,725,298)	(136,152,043)	(176,983,997)	(9,445,924)	(661,218,169)
(687,909)	(67,116)	(12,129,496)	-	-	(15,321,445)
-	-	-	-	-	-
33,669,771	23,973,972	367,058,040	1,196,028,225	107,022,506	502,497,549

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

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia ex Japan Equity
Statement of investments as at 30 September 2022
(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					SHARES				
CHINA					TAIWAN				
ALIBABA GROUP HOLDING	410,900	HKD	4,080,263	1.03	MEDIA TEK	901,000	TWD	15,636,744	3.95
ARCHOSAUR GAMES	9,755,000	HKD	3,504,389	0.89	TAIWAN SEMICONDUCTOR MANUFACTURING	2,628,849	TWD	34,942,023	8.83
BAIDU	1,632,700	HKD	23,731,648	6.00				50,578,767	12.78
CHINA LONGYUAN POWER "H" LONGI GREEN ENERGY TECHNOLOGY	8,125,000	HKD	10,195,194	2.58				352,903,639	89.17
MEITUAN DIANPING	1,640,133	CNY	11,081,167	2.80	TOTAL SHARES				
PING AN INSURANCE "H" SHENZOU INTERNATIONAL GROUP HOLDINGS	620,100	HKD	13,081,512	3.31					
TENCENT HOLDINGS	1,553,500	HKD	7,757,704	1.96	DEPOSITARY RECEIPTS				
WULIANGYE YIBIN	334,300	HKD	2,612,684	0.66	CHINA				
WUXI BIOLOGICS	562,600	HKD	19,092,808	4.82	PINDUODUO	183,564	USD	11,542,505	2.92
	627,254	CNY	14,969,285	3.78	TENCENT MUSIC ENTERTAINMENT GROUP	1,730,101	USD	7,179,919	1.81
	2,520,500	HKD	15,219,519	3.85				18,722,424	4.73
			125,326,173	31.68	SINGAPORE				
HONG KONG					SEA LTD	119,993	USD	6,752,006	1.71
AIA GROUP	2,555,800	HKD	21,309,458	5.38				6,752,006	1.71
HK EXCHANGES & CLEARING	439,400	HKD	15,090,923	3.81	TAIWAN				
TECHTRONIC INDUSTRIES	64,000	HKD	618,403	0.16	TAIWAN SEMICONDUCTOR	30,705	USD	2,132,462	0.54
			37,018,784	9.35				2,132,462	0.54
INDIA					TOTAL DEPOSITARY RECEIPTS				
DLF	904,129	INR	3,964,325	1.00	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
FSN E-COMMERCE VENTURES	314,281	INR	4,914,453	1.24				380,510,531	96.15
GLENMARK LIFE SCIENCES	981,782	INR	4,656,001	1.18	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
GLENMARK PHARMACEUTICALS	3,550,505	INR	16,962,293	4.28	SHARES				
INDIABULLS HOUSING FINANCE	4,762,132	INR	6,951,377	1.76	CHINA				
RELIANCE INDUSTRIES	161,453	INR	4,718,979	1.19	TONGCHENG ELONG HOLDINGS	1,070,000	HKD	2,099,135	0.53
ZEE ENTERTAINMENT ENTERPRISES	2,091,643	INR	6,637,361	1.68				2,099,135	0.53
			48,804,789	12.33	TOTAL SHARES				
INDONESIA								2,099,135	0.53
UNITED TRACTOR TBK	4,360,300	IDR	9,399,235	2.37	DEPOSITARY RECEIPTS				
			9,399,235	2.37	INDIA				
LUXEMBOURG					RELIANCE INDUSTRIES	24,066	USD	1,401,845	0.35
L'OCCITANE INTERNATIONAL	7,356,500	HKD	22,350,925	5.65				1,401,845	0.35
			22,350,925	5.65	TOTAL DEPOSITARY RECEIPTS				
NETHERLANDS					TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
PROSUS	119,436	EUR	6,304,253	1.59				3,500,980	0.88
			6,304,253	1.59	SOUTH KOREA				
SOUTH KOREA					KB FINANCIAL GROUP	444,315	KRW	13,571,374	3.42
LG HOUSEHOLD & HEALTHCARE	10,839	KRW	4,795,615	1.21					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia ex Japan Equity (Continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets
COLLECTIVE INVESTMENT SCHEMES				
IRELAND				
HSBC GLOBAL LIQUIDITY FUND				
	8,674,561	USD	8,674,561	2.19
			8,674,561	2.19
TOTAL COLLECTIVE INVESTMENT SCHEMES			8,674,561	2.19
OTHER TRANSFERABLE SECURITIES				
SHARES				
CHINA				
SHIMAO PROPERTY HOLDINGS*				
	9,681,500	HKD	2,306,323	0.58
			2,306,323	0.58
TOTAL SHARES			2,306,323	0.58
TOTAL OTHER TRANSFERABLE SECURITIES			2,306,323	0.58
TOTAL INVESTMENTS			394,992,395	99.80
OTHER NET ASSETS			777,820	0.20
TOTAL NET ASSETS			395,770,215	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 2022

Asia ex Japan Equity Smaller Companies
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENT					INVESTMENT				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
SHARES					SHARES				
CHINA					CHINA				
BETTERLIFE HOLDING	10,044,000	HKD	3,710,570	0.75	SAPPHIRE FOODS INDIA	431,492	INR	7,896,421	1.60
CHINA MEIDONG AUTO HOLDINGS	3,240,000	HKD	5,126,282	1.04	SONA BLW PRECISION FORGINGS	820,221	INR	4,675,742	0.95
LONGSHINE TECHNOLOGY GROUP	1,117,301	CNY	3,378,121	0.68	TI FINANCIAL HOLDINGS	760,589	INR	6,110,797	1.24
MINTH GROUP	250,000	HKD	553,510	0.11	VARUN BEVERAGES	538,158	INR	6,907,633	1.40
PRECISION TSUGAMI CHINA CORP	838,000	HKD	830,538	0.17	ZEE ENTERTAINMENT ENTERPRISES	477,505	INR	1,515,255	0.31
SILERGY	252,000	TWD	3,341,586	0.68	ZENSAR TECHNOLOGIES	1,474,023	INR	3,834,938	0.78
TEXHONG TEXTILE GROUP	5,827,950	HKD	4,001,662	0.81				140,358,270	28.49
TOPSPORTS INTERNATIONAL HOLDINGS	6,417,000	HKD	4,520,568	0.92	INDONESIA				
WEIMOB	8,985,000	HKD	3,181,990	0.65	INDUSTRI JAMU DAN FARMASI SIDO MUNCUL	73,558,400	IDR	3,429,746	0.70
YANTAI JEREH OILFIELD SERVICES	1,027,620	CNY	4,728,571	0.96	PAKUWON JATI	285,213,700	IDR	8,466,038	1.72
			33,373,398	6.77				11,895,784	2.42
HONG KONG					LUXEMBOURG				
AKESO	1,185,000	HKD	3,275,774	0.66	SAMSONITE INTERNATIONAL	3,177,600	HKD	7,699,200	1.56
BOE VARITRONIX	2,947,000	HKD	5,330,947	1.08				7,699,200	1.56
CHINA OVERSEAS LAND & INVESTMENT	2,049,000	HKD	5,337,908	1.08	MALAYSIA				
EC HEALTHCARE	6,300,000	HKD	3,916,483	0.80	DIALOG GROUP	9,802,700	MYR	4,206,895	0.85
HYSAN DEVELOPMENT	1,419,000	HKD	3,575,564	0.73	MR DIY "M"	19,261,300	MYR	8,183,041	1.66
ORIENTAL WATCH HOLDINGS	10,687,130	HKD	5,118,996	1.04	SWIFT HAULAGE	15,138,800	MYR	1,648,716	0.34
PACIFIC BASIN SHIPPING	12,098,000	HKD	3,760,446	0.76				14,038,652	2.85
TEN PAO GROUP HOLDINGS	23,152,000	HKD	3,834,138	0.78	PHILIPPINES				
			34,150,256	6.93	ALLHOME	45,869,800	PHP	2,574,186	0.52
INDIA					INTERNATIONAL CONTAINER TERMINAL				
AHLUWALIA CONTRACTS	1,079,547	INR	5,560,875	1.13		1,045,970	PHP	2,794,011	0.57
AMBER ENTERPRISES	87,420	INR	2,540,031	0.52				5,368,197	1.09
CENTURY TEXTILES & INDUSTRIES	1,030,026	INR	10,264,650	2.08	SINGAPORE				
CRAFTSMAN AUTO	312,960	INR	10,655,288	2.16	AZTECH GLOBAL	7,602,400	SGD	4,212,076	0.85
FEDERAL BANK	7,399,639	INR	10,801,397	2.19	GENTING	10,242,200	SGD	5,603,266	1.14
FINO PAYMENTS BANK	747,489	INR	2,070,609	0.42	GRAND VENTURE TECHNOLOGY	4,949,000	SGD	2,052,167	0.42
GOKALDAS EXPORTS	2,177,590	INR	9,317,854	1.89	LENLEASE GLOBAL				
GRANULES INDIA	1,976,741	INR	8,391,604	1.70	COMMERCIAL REIT	22,028,501	SGD	11,667,476	2.37
KALYAN JEWELLERS	4,386,525	INR	5,192,574	1.06	NANOFILM TECHNOLOGIES INTERNATIONAL				
KRSNAA DIAGNOSTICS	651,149	INR	3,995,680	0.81		1,679,100	SGD	2,457,391	0.50
MAX HEALTHCARE INSTITUTE	2,158,871	INR	10,824,707	2.20	SATS	4,077,200	SGD	8,552,772	1.73
PVR	303,034	INR	6,662,176	1.35				34,545,148	7.01
QUESS	1,057,301	INR	8,386,146	1.70	SOUTH KOREA				
ROUTE MOBILE	299,654	INR	5,035,841	1.02	CHUNBO	11,720	KRW	1,460,597	0.30
STOVE KRAFT	491,157	INR	3,920,743	0.80	DB HITEK	168,574	KRW	4,400,810	0.89
SAGAR CEMENTS	2,370,537	INR	5,797,309	1.18	HANSOL CHEMICAL	31,919	KRW	3,792,710	0.77
					HUGEL	59,483	KRW	4,249,083	0.86
					HYUNDAI MIPO DOCKYARD	83,332	KRW	5,999,298	1.22
					JEISYS MEDICAL	1,663,646	KRW	7,581,584	1.54
					K CAR	168,971	KRW	1,618,021	0.33
					KANGWON LAND	394,426	KRW	6,492,439	1.32
					KB FINANCIAL GROUP	203,673	KRW	6,221,087	1.26
					OCI	78,291	KRW	4,979,717	1.01
					SK INNOVATION	58,294	KRW	5,846,920	1.19
					SK HYNIX	109,315	KRW	6,349,393	1.29
					YOUNGONE	86,148	KRW	2,685,539	0.54
								61,677,198	12.52

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia ex Japan Equity Smaller Companies (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
TAIWAN					COLLECTIVE INVESTMENT SCHEMES				
AIRTAC INTERNATIONAL GROUP	166,331	TWD	3,834,902	0.78	IRELAND				
ALCHIP TECHNOLOGIES	102,000	TWD	2,785,411	0.56	HSBC GLOBAL LIQUIDITY FUND	28,609,290	USD	28,609,290	5.81
FORMOSA PLASTICS	2,029,000	TWD	5,534,392	1.12				28,609,290	5.81
GREAT TREE PHARMACY	483,942	TWD	4,237,484	0.86	TOTAL COLLECTIVE INVESTMENT SCHEMES			28,609,290	5.81
MACRONIX INTERNATIONAL	1,340,000	TWD	1,314,719	0.27	TOTAL INVESTMENTS			479,828,045	97.39
MERIDA INDUSTRY	694,000	TWD	3,945,542	0.80	OTHER NET ASSETS			12,876,206	2.61
PARADE TECHNOLOGIES	91,000	TWD	1,696,809	0.34	TOTAL NET ASSETS			492,704,251	100.00
POYA INTERNATIONAL	408,322	TWD	5,060,780	1.03					
PRIMAX ELECTRONICS	3,624,000	TWD	7,282,472	1.48					
SINBON ELECTRONICS	818,547	TWD	6,832,182	1.39					
TOPSCIENTIFIC	1,522,652	TWD	7,409,674	1.50					
TSRC CORP	9,320,000	TWD	7,632,366	1.55					
U-MING MARINE TRANSPORT	3,152,000	TWD	3,623,673	0.74					
UNIMICRON TECHNOLOGY	1,768,000	TWD	6,543,198	1.33					
YAGEO CORP	717,457	TWD	6,078,803	1.23					
			73,812,407	14.98					
THAILAND									
BANGKOK DUSIT MEDICAL SERVICES	4,324,800	THB	3,382,333	0.69					
KCE ELECTRONICS PUBLIC	2,362,600	THB	2,708,973	0.55					
NGERN TID LOR	10,415,353	THB	7,455,316	1.51					
STARK	47,507,700	THB	5,138,691	1.04					
			18,685,313	3.79					
TOTAL SHARES			435,603,823	88.41					
DEPOSITARY RECEIPTS									
CHINA									
21VIANET GROUP	443,402	USD	2,452,013	0.50					
MELCO CROWN ENTERTAINM	354,111	USD	2,425,661	0.49					
			4,877,674	0.99					
TOTAL DEPOSITARY RECEIPTS			4,877,674	0.99					
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			440,481,497	89.40					
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET									
SHARES									
HONG KONG									
NISSIN FOODS	3,523,000	HKD	2,751,117	0.56					
			2,751,117	0.56					
TAIWAN									
E INK HOLDINGS	1,196,000	TWD	7,986,141	1.62					
			7,986,141	1.62					
TOTAL SHARES			10,737,258	2.18					
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			10,737,258	2.18					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia Pacific ex Japan Equity High Dividend
Statement of investments as at 30 September 2022
(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					KB FINANCIAL GROUP				
SHARES					492,983 KRW 15,057,914 4.26				
AUSTRALIA					SAMSUNG ELECTRONICS				
BHP BILLITON	405,305	AUD	10,037,959	2.84	94,427	KRW	3,504,630	0.99	
COMMONWEALTH BANK OF AUSTRALIA	111,903	AUD	6,525,686	1.84	213,456	KRW	5,393,468	1.52	
FORTESCUE METALS GROUP	630,095	AUD	6,814,111	1.93	16,139,713	KRW	4.56		
SOUTH32	1,869,110	AUD	4,362,331	1.23					
TELSTRA CORP	5,316,890	AUD	13,161,203	3.72					
			40,901,290	11.56				40,095,725	11.33
CHINA					TAIWAN				
BAIDU	1,013,600	HKD	14,732,896	4.16	MEDIA TEK				
CHINA CONSTRUCTION BANK "H"	25,711,400	HKD	14,870,222	4.20	919,000	TWD	15,949,132	4.51	
CHINA RESOURCES CEMENT	8,700,000	HKD	4,034,192	1.14	TAIWAN SEMICONDUCTOR MANUFACTURING				
CHINA STATE CONSTRUCTION INTERNATIONAL	12,274,000	HKD	12,430,515	3.51	1,642,161	TWD	21,827,206	6.17	
ICBC "H"	27,303,955	HKD	12,799,979	3.62	116,000	TWD	2,952,156	0.83	
PING AN INSURANCE "H"	2,608,500	HKD	13,026,051	3.68					
TENCENT HOLDINGS	92,700	HKD	3,145,936	0.89					
			75,039,791	21.20				40,728,494	11.51
HONG KONG					TOTAL SHARES				
AIA GROUP	2,119,200	HKD	17,669,224	5.00				323,356,692	91.39
HK EXCHANGES & CLEARING	406,900	HKD	13,974,731	3.95	DEPOSITARY RECEIPTS				
NEW WORLD DEVELOPMENT	4,260,000	HKD	12,101,810	3.42	TAIWAN				
			43,745,765	12.37	TAIWAN SEMICONDUCTOR				
INDIA					23,211	USD	1,612,004	0.46	
BHARTI INFRA TEL	4,706,419	INR	11,423,087	3.23					
HCL TECHNOLOGIES	1,226,528	INR	14,056,986	3.97	TOTAL DEPOSITARY RECEIPTS				
INDIA GRID TRUST	2,316,762	INR	4,072,141	1.15				1,612,004	0.46
MINDSPACE BUSINESS PARKS	1,168,420	INR	5,231,741	1.48	PREFERRED SHARES				
POWER GRID CORPORATION OF INDIA	361,738	INR	943,573	0.27	SOUTH KOREA				
			35,727,528	10.10	SAMSUNG ELECTRONICS				
INDONESIA					92,475	KRW	3,031,437	0.86	
TELEKOMUNIKASI									
INDONESIA PERSERO "B"	55,608,800	IDR	16,287,325	4.60	TOTAL PREFERRED SHARES				
UNITED TRACTOR TBK	5,968,800	IDR	12,866,581	3.64				3,031,437	0.86
			29,153,906	8.24	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
NETHERLANDS								328,000,133	92.71
PROSUS	11,547	EUR	609,491	0.17	COLLECTIVE INVESTMENT SCHEMES				
			609,491	0.17	IRELAND				
SINGAPORE					HSBC GLOBAL LIQUIDITY FUND				
DBS GROUP	745,800	SGD	17,354,702	4.91	20,964,834	USD	20,964,834	5.93	
			17,354,702	4.91				20,964,834	5.93
OTHER TRANSFERABLE SECURITIES					SHARES				
CHINA					CHINA				
SHIMAO PROPERTY HOLDINGS*					8,164,500	HKD	1,944,944	0.55	
								1,944,944	0.55
					TOTAL SHARES				
					TOTAL OTHER TRANSFERABLE SECURITIES				
					TOTAL INVESTMENTS				
					OTHER NET ASSETS				
					TOTAL NET ASSETS				
								2,869,246	0.81
								353,779,157	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 2022

China A-shares Equity
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					PING AN INSURANCE	162,507	CNY	952,877	5.33
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					POLY REAL ESTATE GROUP	263,417	CNY	668,646	3.74
SHARES					POWER CONSTRUCTION CORPORATION OF CHINA	81,800	CNY	80,402	0.45
CHINA					QINGDAO HAIER "A"	124,660	CNY	435,445	2.43
APELOA PHARMACEUTICAL	155,600	CNY	360,299	2.01	SHANDONG HI-SPEED ROAD & BRIDGE	122,100	CNY	143,947	0.80
AVIC JONHON					SHANDONG NANSHAN ALUMINUM	445,500	CNY	189,101	1.06
OPTRONIC TECH	52,960	CNY	433,168	2.42	SHANDONG PHARMACEUTICAL GLASS	93,900	CNY	383,614	2.14
BEIJING DABEINONG TECHNOLOGY	123,800	CNY	139,666	0.78	SHANGHAI SIYUAN ELECTRIC	59,200	CNY	319,075	1.78
BEIJING YUANLIU HONGYUAN ELECTRONIC TECHNOLOGY	18,400	CNY	319,753	1.79	SUPLER POWER	35,836	CNY	229,635	1.28
C&S PAPER	99,200	CNY	142,410	0.80	TONGKUN GROUP	186,300	CNY	354,672	1.98
CHINA NATIONAL NUCLEAR POWER	168,500	CNY	139,007	0.78	TSINGTAO BREWERY 'A'	39,700	CNY	594,559	3.32
CHINA PACIFIC INSURANCE	125,800	CNY	360,660	2.02	UNIGROUP GUOXIN MICROELECTRONICS	19,319	CNY	392,308	2.19
CHINA STATE CONSTRUCTION ENGINEERING CORP	465,900	CNY	338,361	1.89	XIAMEN XIANGYU	191,700	CNY	225,459	1.26
CHINA YANGTZE POWER	117,500	CNY	376,798	2.11	XIANHE	68,100	CNY	221,071	1.24
CITIC SECURITIES "A"	124,050	CNY	304,737	1.70	YTO EXPRESS GROUP	61,800	CNY	180,837	1.01
CONTEMPORARY AMPEREX TECHNOLOGY	14,300	CNY	808,428	4.52	YUNNAN ALUMINIUM	132,500	CNY	172,090	0.96
CTS INTERNATIONAL LOGISTICS	119,100	CNY	161,069	0.90	ZHEJIANG CRYSTAL-OPTECH	130,700	CNY	196,662	1.10
GUANGDONG HAID GROUP	80,100	CNY	680,904	3.81				17,366,693	97.09
HANGCHA GROUP	95,860	CNY	167,760	0.94	TOTAL SHARES			17,366,693	97.09
HUANENG LANCANG RIVER HYDROPOWER	145,600	CNY	141,264	0.79	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			17,366,693	97.09
HUATAI SECURITIES	158,400	CNY	270,731	1.51	TOTAL INVESTMENTS			17,366,693	97.09
HUAYU AUTOMOTIVE SYSTEMS	62,200	CNY	144,904	0.81	OTHER NET ASSETS			520,304	2.91
HUNAN VALIN STEEL	981,000	CNY	564,429	3.16	TOTAL NET ASSETS			17,886,997	100.00
IKD COMPANY	103,300	CNY	264,834	1.48					
INDUSTRIAL BANK	424,500	CNY	996,719	5.58					
INNER MONGOLIA YILI INDUSTRIAL GROUP	106,800	CNY	496,709	2.78					
JIANGSU CHANGSHU RURAL COMMERCIAL BANK	277,600	CNY	311,611	1.74					
JIANGSU JIANGYIN RURAL COMMERCIAL BANK	298,200	CNY	180,404	1.01					
KWEICHOU MOUTAI	5,300	CNY	1,399,517	7.83					
LONGI GREEN ENERGY TECHNOLOGY	70,660	CNY	477,397	2.67					
LUXSHARE PRECISION INDUSTRY	183,528	CNY	760,904	4.25					
NARI TECHNOLOGY DEVELOPMENT	48,032	CNY	168,456	0.94					
NORTH HUAJIN CHEMICAL INDUSTRIES	712,500	CNY	715,394	4.00					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Chinese Equity
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face Value	Currency	Evaluation	% net assets	Description	Quantity/ Face Value	Currency	Evaluation	% net assets
INVESTMENTS					SHENZHEN INOVANCE TECHNOLOGY "A"				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS				
SHARES					STARPOWER SEMICONDUCTOR "A"				
CHINA					SUNNY OPTICAL TECHNOLOGY GROUP				
AIR CHINA "H"	784,000	HKD	599,243	0.09	TENCENT HOLDINGS	1,600,500	HKD	54,315,748	8.02
ALIBABA GROUP HOLDING	5,730,228	HKD	56,901,523	8.39	TSINGTAO BREWERY "H"	1,294,000	HKD	12,272,551	1.81
ANHUI CONCH CEMENT "H"	1,266,000	HKD	4,015,771	0.59	WUXI APPTec	763,251	CNY	7,716,249	1.14
BAIDU	634,936	HKD	9,228,933	1.36	WUXI BIOLOGICS	1,741,000	HKD	10,512,669	1.55
BYD "H"	125,500	HKD	3,107,963	0.46	YTO EXPRESS GROUP	645,600	CNY	1,889,130	0.28
BYD COMPANY LIMITED "A"	163,296	CNY	5,803,281	0.86				509,925,860	75.26
CHINA CONSTRUCTION BANK "H"	78,127,480	HKD	45,185,130	6.67	HONG KONG				
CHINA MENGNIU DAIRY	1,660,000	HKD	6,587,218	0.97	BOC HONG KONG HOLDINGS				
CHINA MERCHANTS BANK "H"	1,490,500	HKD	6,930,439	1.02	2,713,000	HKD	9,037,688	1.33	
CHINA RAILWAY GROUP "H"	10,457,000	HKD	5,128,658	0.76	CHINA OVERSEAS LAND & INVESTMENT				
CHINA RESOURCES LAND	1,366,000	HKD	5,377,062	0.79	2,597,000	HKD	6,765,519	1.00	
CHINA TELECOM CORP "H"	88,844,000	HKD	31,124,091	4.59	CNOOC	17,484,000	HKD	20,958,795	3.09
CHINA YANGTZE POWER	7,762,222	CNY	24,891,828	3.67	CSPC PHARMACEUTICAL	13,318,000	HKD	13,199,409	1.95
CHONGQING FULING					HK EXCHANGES & CLEARING				
ZHACAI "A"	2,974,700	CNY	11,401,786	1.68	173,900	HKD	5,972,489	0.88	
CITIC SECURITIES "A"	1,619,900	CNY	3,979,391	0.59	JIUMAOJIU INTERNATIONAL HOLDINGS				
CONTEMPORARY AMPEREX TECHNOLOGY	147,695	CNY	8,349,708	1.23	652,000	HKD	1,069,792	0.17	
ECOVACS ROBOTICS	177,100	CNY	1,665,807	0.25	LI NING				
GANFENG LITHIUM	206,119	HKD	1,371,956	0.20	898,000	HKD	6,875,221	1.01	
HANGZHOU ROBAM APPLIANCES	487,500	CNY	1,576,373	0.23	NIO	220,700	HKD	3,413,162	0.50
HUAYU AUTOMOTIVE SYSTEMS	532,000	CNY	1,239,373	0.18	POWER ASSETS HOLDINGS				
INNER MONGOLIA YILI INDUSTRIAL GROUP	3,620,599	CNY	16,838,808	2.49	1,229,500	HKD	6,171,072	0.91	
JD.COM	862,513	HKD	21,821,308	3.22	THE LINK REIT				
KWEICHOW MOUTAI	114,639	CNY	30,271,538	4.47	935,800	HKD	6,544,723	0.97	
LONGI GREEN ENERGY TECHNOLOGY	1,358,399	CNY	9,177,699	1.35				80,007,870	11.81
LONGSHINE TECHNOLOGY GROUP	534,000	CNY	1,614,531	0.24	LUXEMBOURG				
LUXSHARE PRECISION INDUSTRY	808,965	CNY	3,353,956	0.50	SAMSONITE INTERNATIONAL				
MEITUAN DIANPING	1,865,600	HKD	39,356,342	5.81	2,409,600	HKD	5,838,366	0.86	
MIDEA GROUP	1,351,578	CNY	9,398,453	1.39				5,838,366	0.86
MONTAGE TECHNOLOGY	193,451	CNY	1,427,585	0.21	TOTAL SHARES				
NAURA TECHNOLOGY GROUP	140,186	CNY	5,503,692	0.81				595,772,096	87.93
NETEASE	1,383,115	HKD	20,879,136	3.08	DEPOSITARY RECEIPTS				
PING AN INSURANCE "H"	1,503,000	HKD	7,505,522	1.11	CHINA				
POWER CONSTRUCTION CORPORATION OF CHINA	2,529,400	CNY	2,486,168	0.37	LI AUTO				
REMEGEN "H"	496,500	HKD	2,406,633	0.36	118,054	USD	2,774,269	0.41	
SHANDONG GOLD MINING	1,601,300	CNY	3,868,213	0.57	PINDUODUO				
					43,383	USD	2,727,923	0.40	
					TRIP COM				
					182,864	USD	5,050,704	0.75	
								10,552,896	1.56
					TOTAL DEPOSITARY RECEIPTS				
								10,552,896	1.56
					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
								606,324,992	89.49

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Chinese Equity (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face Value	Currency	Evaluation	% net assets
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
SHARES				
UNITED STATES				
YUM CHINA HOLDING	73,831	USD	3,602,953	0.53
			3,602,953	0.53
TOTAL SHARES			3,602,953	0.53
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			3,602,953	0.53
MONEY MARKET INSTRUMENTS				
TREASURY BILLS				
HONG KONG				
HONG KONG (GOVT) 0% 19/10/2022	429,500,000	HKD	54,675,563	8.07
			54,675,563	8.07
TOTAL TREASURY BILLS			54,675,563	8.07
TOTAL MONEY MARKET INSTRUMENTS			54,675,563	8.07
TOTAL INVESTMENTS			664,603,508	98.09
OTHER NET ASSETS			12,945,214	1.91
TOTAL NET ASSETS			677,548,722	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Euroland Equity Smaller Companies
Statement of investments as at 30 September 2022
(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					DE LONGHI				
SHARES					67,381 EUR 1,018,801 0.95				
AUSTRIA					DIASORIN				
ANDRITZ	42,880	EUR	1,860,992	1.74	15,983 EUR 1,829,254 1.71				
BAWAG GROUP	54,843	EUR	2,426,254	2.26	ERG				
			4,287,246	4.00	79,052 EUR 2,218,199 2.07				
BELGIUM					FINECOBANK BANCA FINECO				
AGEAS	51,908	EUR	1,942,397	1.80	305,585 EUR 3,876,346 3.61				
ARSEUS	35,590	EUR	445,943	0.42	NEXI				
BPOST	118,889	EUR	652,701	0.61	336,136 EUR 2,810,097 2.62				
KINEPOLIS GROUP	34,905	EUR	1,336,163	1.25	RAI WAY				
			4,377,204	4.08	683,495 EUR 3,190,555 2.98				
FINLAND					REPLY				
KESKO UYJ "B"	127,038	EUR	2,433,413	2.27	14,411 EUR 1,556,388 1.45				
OUTOTEC	442,035	EUR	3,023,519	2.82	SALVATORE FERRAGAMO				
			5,456,932	5.09	39,347 EUR 17,064,269 15.92				
FRANCE					LUXEMBOURG				
COFACE	268,090	EUR	2,635,325	2.46	APERAM				
EDENRED	46,005	EUR	2,170,516	2.02	60,214 EUR 1,466,211 1.36				
EUROFINS SCIENTIFIC	53,691	EUR	3,281,593	3.06	BEFESA				
GAZTRANSPORT ET TECHNIQ.	21,977	EUR	2,481,203	2.31	25,930 EUR 809,535 0.76				
IPSOS	44,237	EUR	2,023,843	1.89	2,275,746 2.12				
NEXANS	22,817	EUR	2,079,770	1.94	NETHERLANDS				
NEXITY	72,341	EUR	1,509,033	1.41	ASM INTERNATIONAL				
PLASTIC OMNIUM	119,795	EUR	1,607,649	1.50	11,210 EUR 2,595,115 2.42				
			17,788,932	16.59	CNH INDUSTRIAL				
GERMANY					242,577 EUR 2,813,893 2.62				
BECHTLE	44,642	EUR	1,664,254	1.55	EURONEXT				
BRENTAG	61,955	EUR	3,862,275	3.61	50,118 EUR 3,245,642 3.03				
COMMERZBANK	252,237	EUR	1,846,375	1.72	TKH GROUP				
ENCAVIS	103,811	EUR	1,909,603	1.78	45,368 EUR 10,163,590 9.48				
HELLOFRESH	52,628	EUR	1,145,185	1.07	SPAIN				
STABILUS	32,900	EUR	1,488,396	1.39	CORP ACCIONA ENERGIAS				
STROEER	49,445	EUR	1,909,566	1.78	RENOVABLES				
SYMRISE	43,121	EUR	4,340,129	4.06	60,293 EUR 2,303,192 2.15				
T IMMOBILIEN	209,119	EUR	1,707,457	1.59	LABORATORIOS				
			19,873,240	18.55	FARMACEUTICOS ROVI				
GREAT BRITAIN					38,418 EUR 3,997,426 3.73				
ALLFUNDS GROUP	69,852	EUR	522,144	0.49	90,933,171 84.83				
			522,144	0.49	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
IRELAND					90,933,171 84.83				
KINGSPAN GROUP	38,546	EUR	1,775,043	1.66	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
SMURFIT KAPPA	113,761	EUR	3,351,399	3.12	SHARES				
			5,126,442	4.78	AUSTRIA				
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					WIENERBERGER				
SHARES					119,316 EUR 2,457,910 2.29				
AUSTRIA					FINLAND				
2,457,910 2.29					KCI KONECRANES				
FRANCE					71,298 EUR 1,455,905 1.36				
SR TELEPERFORMANCE					1,455,905 1.36				
142,340 EUR 3,083,084 2.88					FRANCE				
15,157 EUR 3,936,273 3.67					SPIE				
7,019,357 6.55					SR TELEPERFORMANCE				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Euroland Equity Smaller Companies (continued)
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Quantity	Currency	Evaluation	% net assets
NETHERLANDS				
ASR NEDERLAND	45,238	EUR	1,789,162	1.67
CTP	150,256	EUR	1,565,668	1.46
			3,354,830	3.13
TOTAL SHARES			14,288,002	13.33
TOTAL TRANSFERABLE SECURITIES			14,288,002	13.33
TRADED ON ANOTHER REGULATED MARKET				
TOTAL INVESTMENTS			105,221,173	98.16
OTHER NET ASSETS			1,976,598	1.84
TOTAL NET ASSETS			107,197,771	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Euroland Growth
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					KONINKLIJKE PHILIPS				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					PROSUS				
SHARES					ST MICROELECTRONICS				
FINLAND					PORTUGAL				
NESTE OIL					GALP ENERGIA "B"				
193,124 EUR					222,245 EUR				
8,603,674 4.17					2,186,002 1.06				
8,603,674 4.17					2,186,002 1.06				
FRANCE					SPAIN				
AIR LIQUIDE					AMADEUS IT HOLDINGS "A"				
68,700 EUR					49,448 EUR				
8,044,770 3.90					124,294 EUR				
ALSTOM					GRIFOLS "A"				
113,116 EUR					124,294 EUR				
1,891,300 0.92					INDUSTRIA DE DISEÑO				
AMUNDI					TEXTIL				
40,005 EUR					153,481 EUR				
1,720,215 0.83					3,255,332 1.57				
CAP GEMINI					6,712,552 3.25				
43,670 EUR					197,706,284 95.86				
7,212,101 3.50					TOTAL SHARES				
DASSAULT SYSTEMES					TOTAL TRANSFERABLE SECURITIES				
172,494 EUR					ADMITTED TO AN OFFICIAL STOCK				
6,157,173 2.99					EXCHANGE LISTING				
EDENRED					197,706,284 95.86				
95,091 EUR					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
4,486,393 2.18					SHARES				
HERMES INTERNATIONAL					FRANCE				
3,811 EUR					SR TELEPERFORMANCE				
4,613,216 2.24					20,471 EUR				
KERING					5,316,319 2.58				
9,118 EUR					5,316,319 2.58				
4,153,705 2.01					5,316,319 2.58				
LEGRAND PROMESSES					TOTAL SHARES				
45,907 EUR					TOTAL TRANSFERABLE SECURITIES				
3,056,488 1.48					TRADED ON ANOTHER REGULATED MARKET				
L'OREAL					203,022,603 98.44				
25,753 EUR					OTHER NET ASSETS				
8,448,271 4.09					206,245,010 100.00				
LVMH					TOTAL NET ASSETS				
27,567 EUR					206,245,010 100.00				
16,793,815 8.13									
PERNOD RICARD									
31,881 EUR									
6,019,133 2.92									
SCHNEIDER ELTE									
56,592 EUR									
6,590,704 3.20									
UBI SOFT ENTERTAINMENT									
23,568 EUR									
671,924 0.33									
VEOLIA ENVIRONNEMENT									
230,216 EUR									
4,531,802 2.20									
84,391,010 40.92									
GERMANY									
ADIDAS									
21,903 EUR									
2,605,143 1.26									
ALLIANZ									
44,758 EUR									
7,215,885 3.51									
CARL ZEISS MEDITEC									
26,296 EUR									
2,809,728 1.36									
DEUTSCHE BOERSE									
30,109 EUR									
5,062,828 2.45									
DEUTSCHE TELEKOM									
371,306 EUR									
6,484,488 3.14									
INFINEON TECHNOLOGIES									
205,512 EUR									
4,647,654 2.25									
SAP									
58,676 EUR									
4,921,156 2.39									
SIEMENS									
35,393 EUR									
3,567,614 1.73									
37,314,496 18.09									
IRELAND									
KERRY GROUP "A"									
33,847 EUR									
3,084,816 1.50									
KINGSPAN GROUP									
57,360 EUR									
2,641,428 1.28									
5,726,244 2.78									
ITALY									
AMPLIFON									
76,405 EUR									
2,046,890 0.99									
FINCOBANK BANCA FINECO									
224,643 EUR									
2,849,597 1.39									
NEXI									
109,095 EUR									
912,034 0.44									
5,808,521 2.82									
NETHERLANDS									
ADYEN									
4,188 EUR									
5,409,221 2.62									
AKZO NOBEL									
65,026 EUR									
3,792,316 1.84									
ASML HOLDING									
35,269 EUR									
15,301,456 7.42									
HEINEKEN									
55,869 EUR									
5,027,093 2.44									
KONINKLIJKE DSM									
34,957 EUR									
4,093,465 1.98									

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Euroland Value

Statement of investments as at 30 September 2022

(expressed in EUR)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					IRELAND				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					CRH				
					270,475	EUR		8,955,427	2.61
								8,955,427	2.61
SHARES					ITALY				
AUSTRIA					POSTE ITALIANE				
ERSTE BANK	164,342	EUR	3,722,346	1.09	878,243	EUR		6,808,140	1.99
OMV	205,953	EUR	7,655,273	2.23	136,224	EUR		4,040,404	1.18
			11,377,619	3.32				10,848,544	3.17
BELGIUM					LUXEMBOURG				
BPOST	639,669	EUR	3,511,783	1.03	ARCELORMITTAL	188,104	EUR	3,878,704	1.13
SOLVAY	67,754	EUR	5,374,247	1.56				3,878,704	1.13
			8,886,030	2.59	NETHERLANDS				
FINLAND					AHOLD DELHAIZE				
OUTOTEC	991,911	EUR	6,784,671	1.98	373,163	EUR		9,724,627	2.85
			6,784,671	1.98	HEINEKEN	104,781	EUR	9,428,194	2.75
FRANCE					ING GROEP				
ALSTOM	220,581	EUR	3,688,114	1.08	759,968	EUR		6,731,037	1.97
ARKEMA	48,332	EUR	3,617,167	1.06	KONINKLIJKE KPN	3,036,408	EUR	8,407,814	2.45
AXA	481,592	EUR	10,790,068	3.15	KONINKLIJKE PHILIPS	240,109	EUR	3,825,897	1.12
CAP GEMINI	49,886	EUR	8,238,673	2.41	PHILIPS LIGHTING	126,134	EUR	3,363,994	0.98
CARREFOUR	492,280	EUR	6,987,915	2.04	STELLANTIS	426,948	EUR	5,221,574	1.52
CASINO GUICHARD								46,703,137	13.64
PERRACHON	190,874	EUR	1,818,075	0.53	PORTUGAL				
CREDIT AGRICOLE	413,168	EUR	3,434,666	1.00	GALP ENERGIA "B"				
ELIS	572,798	EUR	5,957,099	1.74	725,779	EUR		7,138,762	2.08
FAURECIA	150,632	EUR	1,699,129	0.50				7,138,762	2.08
GDF SUEZ	769,859	EUR	9,093,575	2.65	SPAIN				
MICHELIN	337,723	EUR	7,830,108	2.29	ACTIV DE CONSTR Y SERVICE				
PUBLICIS GROUPE	163,088	EUR	7,957,064	2.32	281,710	EUR		6,490,598	1.89
SAINT GOBAIN	134,543	EUR	4,978,091	1.45	BANCO SANTANDER	2,217,008	EUR	5,333,013	1.56
SANOFI	130,280	EUR	10,200,924	2.98	GRIFOLS "B"	744,164	EUR	4,807,299	1.40
SEB	58,810	EUR	3,802,067	1.11	IBERDROLA	1,272,274	EUR	12,150,217	3.55
SOCIETE GENERALE	365,924	EUR	7,483,146	2.18	REPSOL	374,774	EUR	4,429,829	1.29
THALES	72,608	EUR	8,063,118	2.35	TELEFONICA	1,107,348	EUR	3,725,119	1.09
TOTAL	323,478	EUR	15,547,969	4.55				36,936,075	10.78
VEOLIA ENVIRONNEMENT	248,657	EUR	4,894,813	1.43	TOTAL SHARES				
			126,081,781	36.82				316,532,251	92.41
GERMANY					PREFERRED SHARES				
ALLIANZ	79,527	EUR	12,821,343	3.74	GERMANY				
DEUTSCHE ANNINGTON					HENKEL				
IMMOBILIEN	172,834	EUR	3,826,545	1.12	51,264	EUR		3,129,155	0.91
DEUTSCHE POST	195,794	EUR	6,078,425	1.77				3,129,155	0.91
DEUTSCHE TELEKOM	515,051	EUR	8,994,851	2.63	TOTAL PREFERRED SHARES				
FRESENIUS	214,864	EUR	4,694,778	1.37				3,129,155	0.91
SIEMENS	32,602	EUR	3,286,282	0.96	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
SIEMENS ENERGY	159,667	EUR	1,807,430	0.53				319,661,406	93.32
			41,509,654	12.12	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
GREAT BRITAIN					SHARES				
REED ELSEVIER	296,799	EUR	7,431,847	2.17	FRANCE				
			7,431,847	2.17	SR TELEPERFORMANCE				
					19,192	EUR		4,984,162	1.46
								4,984,162	1.46

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Euroland Value (continued)
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Quantity	Currency	Evaluation	% net assets
ITALY				
UNICREDIT	534,613	EUR	5,592,052	1.63
			5,592,052	1.63
TOTAL SHARES			10,576,214	3.09
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			10,576,214	3.09
TOTAL INVESTMENTS			330,237,620	96.41
OTHER NET ASSETS			12,293,619	3.59
TOTAL NET ASSETS			342,531,239	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Europe Value
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					IRELAND				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					CRH				
						48,152	EUR	1,594,313	2.28
					SMURFIT KAPPA				
						27,427	EUR	807,999	1.15
								2,402,312	3.43
SHARES					ITALY				
AUSTRIA					ENEL				
						197,810	EUR	833,571	1.19
					PRYSMIAN				
						35,085	EUR	1,040,621	1.49
								1,874,192	2.68
					JERSEY				
	55,513	EUR	2,063,418	2.95	FERGUSON NEWCO				
			2,063,418	2.95		13,369	GBP	1,433,198	2.05
BELGIUM								1,433,198	2.05
					NETHERLANDS				
	38,312	EUR	1,845,489	2.63	HEINEKEN				
	11,974	EUR	949,778	1.36		20,702	EUR	1,862,766	2.65
			2,795,267	3.99		198,322	EUR	1,756,538	2.51
FRANCE									
						395,973	EUR	1,096,449	1.57
	39,021	EUR	652,431	0.93		37,163	EUR	592,155	0.85
	58,503	EUR	1,310,760	1.87				5,307,908	7.58
	6,410	EUR	1,058,612	1.51	SPAIN				
	79,632	EUR	758,495	1.08		44,953	EUR	1,035,717	1.48
	133,414	EUR	1,109,071	1.58		91,320	EUR	812,565	1.16
	67,445	EUR	796,660	1.14					
	73,573	EUR	1,170,546	1.67		86,784	EUR	1,840,689	2.63
	37,417	EUR	1,384,429	1.98				3,688,971	5.27
	66,196	EUR	984,666	1.41	SWEDEN				
	17,238	EUR	1,914,280	2.72					
	38,930	EUR	1,871,170	2.67		53,227	SEK	771,796	1.10
	44,862	EUR	1,037,209	1.48				771,796	1.10
			14,048,329	20.04	SWITZERLAND				
GERMANY									
						10,983	CHF	860,897	1.23
	8,508	EUR	1,371,660	1.96		80,987	CHF	1,215,367	1.73
	187,755	EUR	1,374,367	1.96				2,076,264	2.96
	21,976	EUR	682,245	0.97	TOTAL SHARES				
	147,869	EUR	2,582,383	3.70				65,327,507	93.25
	15,216	EUR	1,276,166	1.82	PREFERRED SHARES				
	12,814	EUR	1,291,651	1.84	GERMANY				
	73,753	EUR	834,884	1.19					
	61,963	EUR	785,691	1.12		11,055	EUR	1,402,437	2.00
	143,841	EUR	629,161	0.90				1,402,437	2.00
			10,828,208	15.46	TOTAL PREFERRED SHARES				
GREAT BRITAIN					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
								66,729,944	95.25
	34,686	GBP	1,075,653	1.54	ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
	14,715	GBP	1,664,013	2.38					
	922,479	GBP	1,504,201	2.15					
	460,182	GBP	2,265,025	3.22					
	234,107	GBP	1,389,831	1.98					
	166,695	GBP	1,701,165	2.43					
	39,160	GBP	2,671,986	3.80					
	20,371	GBP	1,138,690	1.63					
	336,456	GBP	670,162	0.96					
	87,558	GBP	1,526,002	2.18					
	920,015	GBP	1,059,459	1.51					
	52,742	GBP	1,371,457	1.96					
			18,037,644	25.74					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Europe Value (Continued)
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Quantity	Currency	Evaluation	% net assets
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
SHARES				
BELGIUM				
ANHEUSER BUSCH INBEV	35,078	EUR	1,638,844	2.34
			1,638,844	2.34
FRANCE				
SR TELEPERFORMANCE	3,321	EUR	862,464	1.23
			862,464	1.23
TOTAL SHARES			2,501,308	3.57
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			2,501,308	3.57
TOTAL INVESTMENTS			69,231,252	98.82
OTHER NET ASSETS			828,321	1.18
TOTAL NET ASSETS			70,059,573	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Equity
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENT					SOUTH AFRICA				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					MTN GROUP				
SHARES					1,018,284 ZAR 6,796,114 2.12				
					6,796,114 2.12				
BRAZIL					SOUTH KOREA				
B3 SA BRASIL BOLSA BALCAO					HYUNDAI MOTOR				
1,899,900	BRL	4,432,872	1.38		75,232	KRW	9,281,085	2.90	
4,432,872 1.38					SAMSUNG ELECTRONICS				
					406,589 KRW 15,090,429 4.71				
					SK HYNIX				
					83,881 KRW 4,872,098 1.52				
					29,243,612 9.13				
CHINA					TAIWAN				
ALIBABA GROUP HOLDING					CHROMA ATE				
1,349,916	HKD	13,404,751	4.19		1,182,000	TWD	6,701,313	2.09	
CHINA JUSHI					HON HAI PRECISION INDUSTRIES				
2,190,322	CNY	4,071,024	1.27		2,595,000	TWD	8,336,956	2.60	
CHINA LONGYUAN POWER "H"					LARGAN PRECISION				
3,788,000	HKD	4,753,156	1.48		31,000	TWD	1,635,485	0.51	
CIMC ENRIC HOLDING					MEDIATEK				
7,430,000	HKD	7,922,279	2.47		170,000	TWD	2,950,329	0.92	
ESTUN AUTOMATION "A"					TAIWAN SEMICONDUCTOR MANUFACTURING				
1,058,454	CNY	2,809,130	0.88		1,292,000	TWD	17,172,950	5.36	
MEITUAN DIANPING					WIWYNN				
253,100	HKD	5,339,350	1.66		141,535	TWD	3,602,012	1.13	
NARI TECHNOLOGY DEVELOPMENT					40,399,045 12.61				
2,026,239	CNY	7,106,352	2.22						
NIO COM					TURKEY				
149,535	USD	2,401,532	0.75		TURKCELL ILETISIM				
SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS					HIZMETLERI				
163,646	CNY	6,900,123	2.15		1,287,744	TRY	1,376,066	0.43	
TENCENT HOLDINGS					1,376,066 0.43				
360,000	HKD	12,217,226	3.81		260,245,432 81.24				
WEICHAI POWER "H"					TOTAL SHARES				
4,894,000	HKD	4,644,683	1.45						
WUXI BIOLOGICS					DEPOSITARY RECEIPTS				
586,000	HKD	3,538,440	1.11		BRAZIL				
XINJIANG GOLDWIND SCIENCE & TECHNOLOGY "H"					BANCO BRADESCO				
4,411,800	HKD	5,120,001	1.60		2,318,012	USD	8,495,514	2.65	
80,228,047 25.04					CENTRAIS ELECTRICAS				
					952,777 USD 7,612,688 2.38				
					16,108,202 5.03				
GREAT BRITAIN					CHINA				
AIRTEL AFRICA					ALIBABA GROUP HOLDING				
5,220,875	GBP	7,505,708	2.34		17,378	USD	1,412,658	0.44	
ANGLO AMERICAN					BAIDU				
213,803	ZAR	6,516,813	2.04		58,868	USD	7,077,111	2.21	
XINYI SOLAR HOLDINGS					JD COM				
5,575,839	HKD	5,902,651	1.84		56,338	USD	2,883,379	0.90	
19,925,172 6.22					11,373,148 3.55				
					27,481,350 8.58				
INDIA					TOTAL DEPOSITARY RECEIPTS				
BANDHAN BANK					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
2,340,327	INR	7,669,596	2.39		287,726,782 89.82				
HINDUSTAN UNILEVER					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
318,536	INR	10,558,122	3.30						
ICICI BANK					SHARES				
758,608	INR	8,038,230	2.51		MEXICO				
RELIANCE INDUSTRIES SHRIRAM TRANSPORT FINANCE					GENERERA				
428,581	INR	6,309,026	1.97		11,620,977	MXN	9,703,653	3.03	
47,315,570 14.77					9,703,653 3.03				
					9,703,653 3.03				
INDONESIA					TOTAL SHARES				
BANK RAKYAT INDONESIA					TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
29,843,001	IDR	8,799,545	2.75		9,703,653 3.03				
8,799,545 2.75					TOTAL INVESTMENTS				
					OTHER NET ASSETS				
KENYA					TOTAL NET ASSETS				
SAFARICOM					297,430,435 92.85				
34,673,800	KES	7,164,483	2.24		22,901,496 7.15				
7,164,483 2.24					320,331,931 100.00				
PHILIPPINES									
PHILIPPINE LONG DISTANCE TELEPHONE									
306,295	PHP	7,878,769	2.46						
7,878,769 2.46									
SAUDI ARABIA									
TADAWUL									
124,726	SAR	6,686,137	2.09						
6,686,137 2.09									

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Equity Circular Economy (launched as at 17 June 2022)
Statement of investments as at 30 September 2022
(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					4,323 EUR				
					132,218 0.54				
					NETHERLANDS				
AUSTRALIA					ADVANCED METALLURGICAL				
BRAMBLES	64,758	AUD	475,069	1.94	8,985	EUR	203,330	0.83	
475,069 1.94					ADYEN				
					235 EUR				
					297,349 1.22				
BELGIUM					ASML HOLDING				
ELIA GROUP	2,765	EUR	323,693	1.32	1,404	EUR	596,729	2.44	
323,693 1.32					1,097,408 4.49				
					NORWAY				
CANADA					ADEVINTA ASA "B"				
SHOPIFY	14,550	CAD	406,941	1.66	61,298	NOK	365,631	1.49	
STANTEC	8,144	USD	360,942	1.48	61,895	NOK	334,204	1.37	
767,883 3.14					TOMRA SYSTEMS				
					15,071 NOK				
					266,063 1.09				
					965,898 3.95				
					SPAIN				
DENMARK					CELLNEX TELECOM				
DONG ENERGY	5,055	DKK	404,605	1.66	7,649	EUR	236,715	0.97	
NOVOZYMES	6,495	DKK	327,921	1.34	236,715 0.97				
732,526 3.00					SWEDEN				
					TELIASONERA				
					114,854 SEK				
					330,461 1.35				
					330,461 1.35				
					SWITZERLAND				
FINLAND					ON HOLDING AG				
MARIMEKKO	13,571	EUR	114,601	0.47	14,302	USD	235,125	0.96	
VALMET CORP	15,722	EUR	319,901	1.31	235,125 0.96				
434,502 1.78					UNITED STATES				
					ADVANCED DRAINAGE				
					SYSTEMS				
					6,606 USD				
					825,388 3.37				
FRANCE					ANSYS				
CARREFOUR	17,568	EUR	244,303	1.00	2,015	USD	461,556	1.89	
KERING	1,030	EUR	459,668	1.88	4,026	USD	768,443	3.14	
L'OREAL	1,993	EUR	640,498	2.62	CINTAS	1,210	USD	474,731	1.94
VEOLIA ENVIRONNEMENT	12,100	EUR	233,341	0.95	15,836	USD	647,534	2.65	
1,577,810 6.45					COPART				
					4,767 USD				
					524,942 2.15				
					CROWN HOLDING				
					3,661 USD				
					298,774 1.22				
					ECOLAB				
					4,879 USD				
					717,652 2.93				
					ENPHASE ENERGY				
					2,713 USD				
					770,736 3.15				
					EQUINIX REIT				
					861 USD				
					488,006 2.00				
					ETSY				
					5,805 USD				
					602,965 2.47				
					GARTNER "A"				
					1,549 USD				
					435,563 1.78				
					GRAPHIC PACKAGING				
					HOLDING				
					25,336 USD				
					503,680 2.06				
					HOME DEPOT				
					2,774 USD				
					779,078 3.18				
					INGEVITY CORP				
					3,905 USD				
					242,305 0.99				
					KROGER				
					12,294 USD				
					543,518 2.22				
					SPROUTS FARMERS				
					MARKETS				
					17,599 USD				
					492,772 2.02				
					TRIMBLE NAVIGATION				
					9,404 USD				
					523,897 2.14				
					UNITED RENTALS				
					1,896 USD				
					517,456 2.12				
					WASTE MAN				
					4,131 USD				
					668,065 2.73				
					WESTROCK				
					10,066 USD				
					319,897 1.31				
					11,606,958 47.46				
					TOTAL SHARES				
					22,675,047 92.72				
					2,078,258 8.50				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Equity Circular Economy (launched as at 17 June 2022) (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets
DEPOSITARY RECEIPTS				
INDIA				
INFOSYS	26,344	USD	452,063	1.85
			452,063	1.85
TOTAL DEPOSITARY RECEIPTS			452,063	1.85
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			23,127,110	94.57
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
SHARES				
GREAT BRITAIN				
INTERTEK GROUP	9,025	GBP	373,466	1.53
			373,466	1.53
ITALY				
INTESA BCI	230,210	EUR	383,888	1.57
			383,888	1.57
TOTAL SHARES			757,354	3.10
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			757,354	3.10
TOTAL INVESTMENTS			23,884,464	97.67
OTHER NET ASSETS			570,442	2.33
TOTAL NET ASSETS			24,454,906	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Equity Climate Change
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					NETHERLANDS				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					KONINKLIJKE DSM				
						24,392	EUR	2,798,177	1.05
								2,798,177	1.05
SHARES					SPAIN				
CHINA					EDP RENOVAVEIS				
CIMC ENRIC HOLDING	2,934,000	HKD	3,128,393	1.17		476,752	EUR	9,756,674	3.67
NARI TECHNOLOGY DEVELOPMENT	362,040	CNY	1,269,734	0.48				9,756,674	3.67
SUNGROW POWER SUPPLY	99,800	CNY	1,556,842	0.59	UNITED STATES				
			5,954,969	2.24	AGILENT TECHNOLOGIES				
DENMARK					AGILENT TECHNOLOGIES				
DONG ENERGY	86,341	DKK	6,910,784	2.60		42,796	USD	5,338,373	2.01
VESTAS WIND SYSTEM	220,757	DKK	4,119,106	1.55		50,158	USD	9,573,657	3.60
			11,029,890	4.15		112,753	USD	5,475,286	2.06
FINLAND					DANAHER				
NESTE OIL	169,079	EUR	7,379,182	2.78		24,858	USD	6,560,275	2.47
			7,379,182	2.78		34,492	USD	11,709,689	4.40
FRANCE					DEERE				
CAP GEMINI	40,487	EUR	6,550,357	2.47		71,791	USD	10,559,738	3.97
PLASTIC OMNIUM	130,000	EUR	1,709,098	0.64		26,470	USD	7,519,862	2.83
SCHNEIDER ELTE	86,438	EUR	9,861,712	3.71		50,592	USD	6,829,920	2.57
			18,121,167	6.82		23,850	USD	5,350,032	2.01
GERMANY					ECOLAB				
BRENTTAG	101,505	EUR	6,199,049	2.34		43,249	USD	10,334,781	3.89
INFINEON TECHNOLOGIES	327,992	EUR	7,266,590	2.73		64,439	USD	6,637,861	2.50
			13,465,639	5.07		11,189	USD	2,629,415	0.99
GREAT BRITAIN					PROLOGIS				
CRODA INTERNATIONAL	97,689	GBP	7,035,917	2.64		57,796	USD	7,324,487	2.76
IMPAX ASSET MANAGEMENT GROUP	400,000	GBP	2,330,833	0.88				112,157,101	42.21
SENSATA TECHNOLOGIES HOLDING	173,684	USD	6,606,939	2.49	TOTAL SHARES				
SSE	241,134	GBP	4,117,074	1.55				257,198,956	96.80
			20,090,763	7.56	DEPOSITARY RECEIPTS				
IRELAND					CHINA				
ACCENTURE CORP	38,456	USD	10,106,621	3.80	AIHUI SHOU INTERNATIONAL "A"				
KINGSPAN GROUP	95,871	EUR	4,325,016	1.63		451,739	USD	1,097,726	0.41
SMURFIT KAPPA	102,005	GBP	2,940,075	1.11				1,097,726	0.41
TRANE TECHNOLOGIES	82,636	USD	12,114,438	4.56				1,097,726	0.41
			29,486,150	11.10	TOTAL DEPOSITARY RECEIPTS				
ITALY					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
PRYSMIAN	358,049	EUR	10,403,619	3.92				258,296,682	97.21
			10,403,619	3.92	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
JAPAN					SHARES				
AZBIL CORP	204,800	JPY	5,334,181	2.01	SWEDEN				
OMRON	86,900	JPY	3,972,023	1.49	NIBE INDUSTRIER				
SHIMADZU	276,500	JPY	7,249,421	2.73		1,120,810	SEK	10,119,861	3.81
			16,555,625	6.23				10,119,861	3.81
								10,119,861	3.81
					TOTAL SHARES				
					TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
								268,416,543	101.02
								(2,705,671)	(1.02)
					TOTAL NET ASSETS				
								265,710,872	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Equity Sustainable Healthcare
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					MCKESSON HBOC				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					NEUROCRINE BIOSCIENCES				
SHARES					OAK STREET HEALTH				
GREAT BRITAIN					R1 RCM				
ASTRAZENECA	27,000	GBP	2,991,102	2.45	SEAGEN	14,052	USD	1,933,415	1.58
ROYALTY PHARMA	78,171	USD	3,161,235	2.58	STRYKER	11,928	USD	2,495,457	2.04
			6,152,337	5.03	TANDEM DIABETES CARE	38,302	USD	1,904,758	1.56
SPAIN					TELEFLEX				
LABORATORIOS ALMIRALL	56,271	EUR	543,817	0.44	THERMO FISHER SCIENTIFIC	7,812	USD	1,616,381	1.32
			543,817	0.44	UNITEDHEALTH GP	14,718	USD	7,563,140	6.19
SWITZERLAND					VERTEX PHARMACEUTICALS				
LONZA GROUP	3,552	CHF	1,758,948	1.44				5,192,797	4.25
POLYPEPTIDE GROUP	14,013	CHF	408,039	0.33				107,028,855	87.50
			2,166,987	1.77	TOTAL SHARES			115,891,996	94.74
UNITED STATES					DEPOSITARY RECEIPTS				
ABBOTT LABORATORIES	41,174	USD	4,077,873	3.33	NETHERLANDS				
ABIOMED	9,322	USD	2,385,500	1.95	ARGENX				
ADDUS HOMECARE	35,763	USD	3,475,806	2.84		9,600	USD	3,440,832	2.81
ALNYLAM								3,440,832	2.81
PHARMACEUTICALS	5,293	USD	1,132,331	0.93	TOTAL DEPOSITARY RECEIPTS				
ANTHEM	10,730	USD	5,017,241	4.10	3,440,832 2.81				
ARCUTIS BIOTHERAPEUTICS	121,535	USD	2,326,180	1.90	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
AVANTOR	81,429	USD	1,631,023	1.33	119,332,828 97.55				
AXONICS MODULATION TECHNOLOGIES	46,190	USD	3,417,136	2.79	TOTAL INVESTMENTS				
BIOMARIN PHARMACEUTICAL	32,123	USD	2,767,718	2.26	119,332,828 97.55				
BOSTON SCIENTIFIC	75,353	USD	2,996,035	2.45	OTHER NET ASSETS				
CATALENT	29,369	USD	2,193,864	1.79	2,991,679 2.45				
CENTENE	47,156	USD	3,709,291	3.03	TOTAL NET ASSETS				
DEXCOM	37,865	USD	3,157,562	2.58	122,324,507 100.00				
EDWARDS LIFESCIENCES	43,767	USD	3,735,513	3.05					
ELI LILLY	18,829	USD	6,122,438	5.01					
EXACT SCIENCES CORP	20,447	USD	699,901	0.57					
GLOBUS MEDICAL "A"	42,334	USD	2,583,221	2.11					
GUARDANT HEALTH	19,485	USD	1,062,712	0.87					
HALOZYME THERAPEUTICS	81,158	USD	3,274,725	2.68					
HUMANA	7,821	USD	3,884,925	3.18					
ILLUMINA	6,069	USD	1,156,569	0.95					
INSPIRE MEDICAL SYSTEMS	16,308	USD	2,981,755	2.44					
INSULET	7,140	USD	1,674,473	1.37					
INTUITIVE SURGICAL	13,885	USD	2,684,526	2.19					
MASIMO	15,309	USD	2,237,410	1.83					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Infrastructure Equity
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					CHENIERE ENERGY				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					CROWN CASTLE REIT				
SHARES					DOMINION RESOURCES				
BRAZIL					EDISON INTERNATIONAL				
ECORODOVIAS INFRAESTRUTURA E LOGISTICA					EVERSOURCE ENERGY				
	5,599,900	BRL	5,135,196	1.52	NISOURCE				
			5,135,196	1.52	PINNACLE WEST CAPITAL				
CANADA					SEMPRA				
ENBRIDGE					TARGA RESOURCES				
	416,765	CAD	15,738,827	4.66	WILLIAMS COMPANIES				
GIBSON ENERGY					TOTAL SHARES				
	463,007	CAD	7,446,930	2.20	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
KEYERA					310,991,704				
	158,751	CAD	3,320,479	0.98	92.00				
PEMBINA PIPELINE CORP					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
	514,524	CAD	15,903,231	4.71	SHARES				
			42,409,467	12.55	FRANCE				
CHINA					EIFFAGE				
CHINA GAS HOLDINGS					ITALY				
	3,694,400	HKD	4,428,630	1.31	ITALGAS				
CHINA TOWER CORP					UNITED STATES				
	63,662,000	HKD	6,812,326	2.02	PLAINS GP HOLDINGS LP				
ENN ENERGY HOLDINGS					INT CL COM A NPV				
	460,700	HKD	6,162,308	1.82	TOTAL SHARES				
ZHEJIANG EXPRESSWAY "H"					TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
	6,968,000	HKD	4,748,952	1.40	26,208,923				
			22,152,216	6.55	7.75				
FRANCE					TOTAL INVESTMENTS				
VINCI					OTHER NET ASSETS				
	161,991	EUR	13,154,182	3.89	337,200,627				
			13,154,182	3.89	0.25				
GREAT BRITAIN					TOTAL NET ASSETS				
NATIONAL GRID					338,029,551				
	2,040,894	GBP	21,114,810	6.24	100.00				
PENNON GROUP									
	272,376	GBP	2,392,898	0.71					
			23,507,708	6.95					
ITALY									
INFRASTRUTTURE WIRELESS									
ITALIANE									
	527,931	EUR	4,630,897	1.37					
RAI WAY									
	1,824,149	EUR	8,341,842	2.47					
			12,972,739	3.84					
JAPAN									
WEST JAPAN RAILWAY									
	91,600	JPY	3,505,917	1.04					
			3,505,917	1.04					
NETHERLANDS									
VOPAK KON									
	295,502	EUR	5,393,170	1.60					
			5,393,170	1.60					
SPAIN									
CELLNEX TELECOM									
	448,051	EUR	13,865,895	4.10					
FERROVIAL									
	589,838	EUR	13,475,104	3.99					
			27,340,999	8.09					
SWITZERLAND									
FLUGHAFEN ZUERICH									
	64,390	CHF	9,544,832	2.82					
			9,544,832	2.82					
UNITED STATES									
AMERICAN TOWER									
	101,871	USD	21,810,582	6.44					
ATMOS ENERGY									
	96,384	USD	9,961,286	2.95					
CENTERPOINT ENERGY									
	174,215	USD	4,973,838	1.47					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Lower Carbon Equity
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					FINLAND				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					ELISA	1,198	EUR	54,245	0.02
SHARES					KESKO UYJ "B"	11,863	EUR	222,611	0.10
AUSTRALIA					NESTE OIL	19,915	EUR	869,158	0.39
AMPOL	10,922	AUD	201,891	0.09	NOKIA	233,119	EUR	1,006,449	0.46
ARISTOCRAT LEISURE	11,628	AUD	246,117	0.11				2,152,463	0.97
ASX	6,768	AUD	312,263	0.14	FRANCE				
BRAMBLES	66,202	AUD	485,661	0.22	AXA	84,769	EUR	1,860,598	0.84
FORTESCUE METALS GROUP	7,398	AUD	80,005	0.04	BOUYGUES	6,007	EUR	157,653	0.07
LOTTERY	72,552	AUD	194,986	0.09	BUREAU VERITAS	13,168	EUR	295,024	0.13
MIRVAC GROUP	80,688	AUD	100,903	0.05	DANONE	2,824	EUR	134,412	0.06
NEWCREST MINING	37,031	AUD	402,850	0.18	ELECTRICITE DE FRANCE	204	EUR	2,378	0.00
RIO TINTO	1,231	AUD	73,916	0.03	KERING	834	EUR	372,197	0.17
SONIC HEALTHCARE	5,400	AUD	106,172	0.05	MICHELIN	31,495	EUR	715,352	0.32
TRANSURBAN GROUP	15,389	AUD	122,096	0.05	SAINT GOBAIN	35	EUR	1,269	0.00
WESTPAC BANKING CORP	3,160	AUD	41,935	0.02	SCHNEIDER ELTE	389	EUR	44,381	0.02
WOODSIDE ENERGY GROUP	8,059	AUD	164,047	0.07	SOCIETE GENERALE	33,541	EUR	671,955	0.30
			2,532,842	1.14				4,255,219	1.91
AUSTRIA					GERMANY				
OMV	6,539	EUR	238,108	0.11	ALLIANZ	13,619	EUR	2,150,972	0.98
			238,108	0.11	BMW	1,540	EUR	105,199	0.05
CANADA					BRENTTAG	7,100	EUR	433,607	0.19
AGNICO EAGLE MINES	6,339	CAD	271,497	0.12	MERCK KGAA	5,636	EUR	921,230	0.41
ARC RESOURCES	23,960	CAD	288,416	0.13	MUENCHENER RUECK	209	EUR	50,593	0.02
BANK OF NOVA SCOTIA	39,708	CAD	1,919,439	0.85	PUMA	4,928	EUR	231,248	0.10
CANADIAN TIRE "A"	2,660	CAD	286,278	0.13	SAP	6,211	EUR	510,316	0.23
CGI	6,288	CAD	483,069	0.22				4,403,165	1.98
ENBRIDGE	24,327	CAD	918,691	0.41	GREAT BRITAIN				
FRANCO NEVADA	9,084	CAD	1,093,346	0.49	3I GROUP	36,594	GBP	449,144	0.20
GILDAN ACTIVEWEAR	8,407	CAD	241,983	0.11	ASHTREAD GROUP	8,246	GBP	374,644	0.17
HYDRO ONE	11,168	CAD	273,257	0.12	AVIVA	72,131	GBP	313,222	0.14
KINROSS GOLD	15,402	CAD	57,391	0.03	BARRATT DEVELOPMENTS	46,187	GBP	175,763	0.08
MANULIFE FINANCIAL CORP	24,886	CAD	396,097	0.18	BRITISH LAND REIT	17,571	GBP	68,612	0.03
NATIONAL BANK					BT GROUP	32,888	GBP	44,312	0.02
OF CANADA	15,766	CAD	1,000,542	0.45	BUNZL	15,104	GBP	464,846	0.21
PARKLAND	6,925	CAD	148,701	0.07	BURBERRY GROUP	13,209	GBP	265,414	0.12
POWER CORP OF CANADA	21,675	CAD	499,106	0.22	DIAGEO	47,337	GBP	2,000,380	0.90
SHOPIFY	26,259	CAD	734,423	0.33	KINGFISHER	59,657	GBP	146,509	0.07
SUN LIFE FINANCIAL					NATIONAL GRID	103	GBP	1,066	0.00
SERVICES	25,316	CAD	1,024,395	0.46	NEXT	4,643	GBP	249,664	0.11
TOROMONT INDUSTRIES	3,729	CAD	260,098	0.12	REED ELSEVIER	85,831	GBP	2,104,055	0.95
			9,896,729	4.44	SAINSBURY (J)	8,281	GBP	16,159	0.01
DENMARK					SCHRODERS	11,129	GBP	48,824	0.02
A P MOLLER - MAERSK	69	DKK	126,047	0.06	SEGRO REIT	54,663	GBP	455,944	0.20
CHRISTIAN HANSEN HOLDING	4,938	DKK	243,845	0.11	SHELL	31,998	GBP	799,578	0.36
DONG ENERGY	7,732	DKK	618,875	0.27	SMITHS GROUP	10,950	GBP	185,308	0.08
PANDORA	3,108	DKK	147,048	0.07	STANDARD LIFE ABERDEEN	103,535	GBP	161,864	0.07
			1,135,815	0.51				8,325,308	3.74
					HONG KONG				
					AIA GROUP	106,400	HKD	887,130	0.39
					HANG SENG BANK	34,500	HKD	523,879	0.24
					MTR CORP	73,500	HKD	337,543	0.15
								1,748,552	0.78

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Lower Carbon Equity (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
IRELAND					NORWAY				
ACCENTURE CORP	10,079	USD	2,648,861	1.19	AKER BP	892	NOK	25,588	0.01
ALLEGION	3,003	USD	272,687	0.12	DNB BANK	44,164	NOK	700,521	0.31
DCC	2,497	GBP	130,785	0.06	GJENSIDIGE FORSIKRING	8,948	NOK	153,550	0.07
HORIZON THERAPEUTICS	8,506	USD	543,704	0.24	KONGSBERG GRUPPEN	419	NOK	12,765	0.01
JOHNSON CONTROLS INTERNATIONAL	31,200	USD	1,554,072	0.70	STATOIL	43,965	NOK	1,444,756	0.65
PENTAIR	7,465	USD	308,678	0.14	TELENOR	32,612	NOK	298,251	0.13
TRANE TECHNOLOGIES	11,103	USD	1,627,700	0.73				2,635,431	1.18
			7,086,487	3.18	PORTUGAL				
ITALY					GALP ENERGIA "B"				
ENEL	132,930	EUR	548,767	0.25	11,948	EUR		115,129	0.05
GENERALI	51,606	EUR	708,793	0.31				115,129	0.05
			1,257,560	0.56	SINGAPORE				
JAPAN					KEPPEL CORP				
DAI NIPPON PRINTING	10,500	JPY	210,370	0.09	46,100	SGD		223,287	0.10
HANKYU	10,800	JPY	324,571	0.15				223,287	0.10
HONDA MOTOR	65,400	JPY	1,417,388	0.64	SPAIN				
IDEMITSU KOSAN	8,700	JPY	188,431	0.08	BANCO BILBAO VIZCAYA	290,510	EUR	1,313,562	0.58
JX HOLDINGS	143,200	JPY	460,136	0.21	BANCO SANTANDER	59,314	EUR	139,776	0.06
KDDI	76,530	JPY	2,243,371	1.00	CAIXABANK	17,896	EUR	58,311	0.03
KEIO	400	JPY	14,564	0.01	INDUSTRIA DE DISENO				
MARUBENI	27,800	JPY	243,534	0.11	TEXTIL	38,277	EUR	795,334	0.36
MITSUBISHI CORP	16,778	JPY	459,948	0.21	RED ELECTRICA				
MITSU	26,800	JPY	571,938	0.26	CORPORACION	12,618	EUR	193,700	0.09
NIPPON EXPRESS HOLDINGS	3,600	JPY	183,053	0.08				2,500,683	1.12
NIPPON YUSEN	4,800	JPY	81,810	0.04	SWEDEN				
NITTO DENKO	6,700	JPY	362,437	0.16	ERICSSON "B"	135,114	SEK	793,091	0.36
NKSJ HOLDINGS	14,078	JPY	560,416	0.25	SCA "B"	20,888	SEK	266,053	0.12
OBAYASHI CORP	4,100	JPY	26,286	0.01	SKANSKA "B"	14,809	SEK	185,354	0.08
RESONA	9,500	JPY	34,654	0.02	TELIASONERA	121,291	SEK	348,981	0.16
SECOM	9,800	JPY	560,329	0.25				1,593,479	0.72
SG HOLDINGS	13,600	JPY	186,038	0.08	SWITZERLAND				
SHIMIZU	3,900	JPY	19,103	0.01	ABB "R"	12,107	CHF	317,359	0.14
SHIONOGI	12,300	JPY	593,904	0.27	GEBERIT	102	CHF	44,251	0.02
SOFTBANK CORP	10,100	JPY	100,934	0.05	KUEHNE & NAGEL				
TOKIO MARINE HOLDINGS	82,200	JPY	1,456,651	0.64	INTERNATIONAL	2,557	CHF	526,078	0.24
TOKYU	25,200	JPY	286,742	0.13	LOGITECH INTERNATIONAL	7,896	CHF	369,670	0.17
TOTO	6,400	JPY	213,120	0.10	LONZA GROUP	1,690	CHF	836,887	0.38
YAMAHA MOTOR	13,200	JPY	246,864	0.11	NOVARTIS	2,346	CHF	180,148	0.08
			11,046,592	4.96	SGS SURVEILLANCE	285	CHF	611,842	0.27
JERSEY					SWISS REINSURANCE				
AMCOR	7,165	USD	77,418	0.03	14,205	CHF	1,059,620	0.48	
DELPHI AUTOMOTIVE CORP	12,844	USD	1,042,932	0.47	SWISSCOM	996	CHF	468,730	0.21
FERGUSON NEWCO	9,452	GBP	992,663	0.45	VAT GROUP	31	CHF	6,375	0.00
			2,113,013	0.95	ZURICH INSURANCE GROUP	5,316	CHF	2,134,501	0.95
NETHERLANDS					UNITED STATES				
ASML HOLDING	2,532	EUR	1,076,153	0.48	3M CO	1,633	USD	183,908	0.08
KONINKLIJKE DSM	1,330	EUR	152,574	0.07	ADOBE SYSTEMS	9,410	USD	2,660,301	1.19
KONINKLIJKE KPN	153,684	EUR	416,891	0.19	AGILENT TECHNOLOGIES	13,372	USD	1,668,023	0.75
NN GROUP	988	EUR	38,793	0.02	ALPHABET "A"	22,665	USD	2,225,930	1.00
WOLTERS KLUWER CERT	12,464	EUR	1,217,861	0.54	AMAZON.COM	27,177	USD	3,150,630	1.41
			2,902,272	1.30	AMERCO	256	USD	131,251	0.06
					ANTHEM	5,074	USD	2,372,552	1.07
					APPLE	63,108	USD	8,980,269	4.03
					APPLIED MATERIALS	25,442	USD	2,129,241	0.96

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Lower Carbon Equity (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
ARCH CAPITAL GROUP	5,601	USD	257,534	0.12	KEYSIGHT TECHNOLOGIES	7,908	USD	1,273,662	0.57
AUTOMATIC DATA PROCESSING	10,503	USD	2,405,292	1.08	KINDER MORGAN	28,642	USD	480,899	0.22
BAKER HUGHES	3,780	USD	79,607	0.04	KNIGHT SWIFT TRANSPORTATION				
BEST BUY	8,508	USD	555,572	0.25	HOLDINGS	6,011	USD	297,905	0.13
BLACKROCK	667	USD	375,121	0.17	LABORATORY AMER	3,995	USD	838,071	0.38
BROWN-FORMAN "B"	14,295	USD	963,483	0.43	LAM RESEARCH	5,589	USD	2,061,838	0.93
BUNGE	6,606	USD	546,448	0.25	LENNOX INTERNATIONAL	111	USD	24,855	0.01
CABLE ONE	218	USD	194,696	0.09	LIBERTY GLOBAL	4,995	USD	84,216	0.04
CBRE GROUP	14,398	USD	977,336	0.44	LKQ	12,271	USD	588,885	0.26
CHEVRON	21,821	USD	3,152,698	1.42	LOWES	13,850	USD	2,639,533	1.18
CISCO SYSTEMS	67,020	USD	2,740,448	1.23	LUCID GROUP INC COM				
CITIGROUP	51,471	USD	2,197,297	0.99	USD0.0001	12,419	USD	177,468	0.08
COCA-COLA	1,965	USD	111,573	0.05	LULULEMON ATHLETICA	2,968	USD	847,038	0.38
COGNEX	7,947	USD	337,350	0.15	LUMEN TECHNOLOGIES	29,533	USD	220,169	0.10
COGNIZANT TECHNOLOGY SOLUTIONS	20,020	USD	1,176,575	0.53	MARATHON PETROLEUM	24,503	USD	2,459,121	1.10
COLGATE-PALMOLIVE	31,383	USD	2,236,980	1.00	MERCK & CO	2,032	USD	176,296	0.08
COPART	6,300	USD	693,756	0.31	MICRON TECHNOLOGY	15,251	USD	788,172	0.35
DAVITA HEALTHCARE PARTNERS	1,388	USD	117,758	0.05	MICROSOFT	42,410	USD	10,134,295	4.56
DISCOVER FINANCIAL SERVICES	6,044	USD	555,806	0.25	MOLSON COORS BREWING "B"	6,572	USD	319,465	0.14
DISCOVERY	3,522	USD	41,894	0.02	NEWMONT MINING	33,832	USD	1,432,109	0.64
DUKE REALTY	11,593	USD	566,898	0.25	NORTONLIFELOCK	26,628	USD	547,205	0.25
EBAY	24,498	USD	926,514	0.42	NVIDIA	27,266	USD	3,431,153	1.54
ECOLAB	11,641	USD	1,712,275	0.77	OLD DOMINION FREIGHT LINE	4,123	USD	1,053,344	0.47
ELECTRONIC ARTS	4,191	USD	495,670	0.22	ON SEMICONDUCTOR	646	USD	41,460	0.02
EOG RESOURCES	19,864	USD	2,227,350	1.00	ONEOK	21,204	USD	1,104,304	0.50
EQUITY RESIDENTIAL	1,994	USD	133,219	0.06	OWENS CORNING	3,257	USD	258,736	0.12
EVERSOURCE ENERGY	15,072	USD	1,185,111	0.53	PEPSICO	14,872	USD	2,467,562	1.11
EXPEDITOR INTERNATIONAL	6,866	USD	619,519	0.28	PHILLIPS 66	1,946	USD	157,217	0.07
EXXON MOBIL	617	USD	54,759	0.02	POOL	1,851	USD	599,224	0.27
FASTENAL	27,328	USD	1,265,013	0.57	PRUDENTIAL FINANCIAL	9,989	USD	870,441	0.39
FORTUNE BRANDS HOME & SECURITY	4,594	USD	251,544	0.11	PUBLIC STORAGE	284	USD	82,579	0.04
GENERAL MILLS	28,591	USD	2,201,221	0.99	QUEST DIAGNOSTICS	4,919	USD	617,679	0.28
GILEAD SCIENCES	38,189	USD	2,400,179	1.08	REGENCY CENTERS	7,134	USD	383,595	0.17
GRAINGER W W	2,045	USD	1,003,502	0.45	REGIONS FINANCIAL	39,551	USD	805,258	0.36
HALFMOON PARENT	4,415	USD	1,246,884	0.56	ROBERT HALF INTERNATIONAL	5,247	USD	406,905	0.18
HASBRO	5,639	USD	387,456	0.17	SCHEIN HENRY	5,566	USD	372,477	0.17
HEALTHPEAK	24,263	USD	554,167	0.25	SCHLUMBERGER	22,350	USD	811,082	0.36
HESS	13,252	USD	1,442,215	0.65	STEEL DYNAMICS	3,501	USD	252,492	0.11
HEWLETT PACKARD ENTERPRISE	53,186	USD	651,529	0.29	SYNCHRONY FINANCIAL	22,051	USD	632,643	0.28
HOLOGIC	10,345	USD	682,873	0.31	TARGET	14,979	USD	2,261,230	1.02
HOME DEPOT	12,048	USD	3,383,681	1.52	TESLA MOTORS	7,155	USD	1,951,312	0.88
HP	3,344	USD	85,540	0.04	TEXAS INSTRUMENTS	16,795	USD	2,651,259	1.19
HUNTINGTON BANCSHARES	59,874	USD	799,917	0.36	TJX	4,670	USD	291,315	0.13
INTEL	83,801	USD	2,212,346	0.99	TRACTOR SUPPLY	4,836	USD	902,011	0.40
JOHNSON & JOHNSON	13,818	USD	2,271,956	1.02	TRIMBLE NAVIGATION	11,407	USD	635,484	0.29
JP MORGAN CHASE	30,983	USD	3,305,576	1.48	TRUIST FINANCIAL	2,170	USD	96,261	0.04
KELLOGG	11,196	USD	784,504	0.35	UGI	9,060	USD	297,530	0.13
					UNITED PARCEL SERVICES	14,825	USD	2,439,602	1.10
					UNITED RENTALS	3,377	USD	921,651	0.41
					UNITEDHEALTH GP	8,444	USD	4,339,119	1.95

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Lower Carbon Equity (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
VAIL RESORTS	1,925	USD	423,346	0.19	COLLECTIVE INVESTMENT SCHEMES				
VALERO ENERGY	1,891	USD	204,606	0.09	FRANCE				
VENTAS	16,338	USD	648,945	0.29	GECINA	1,790	EUR	140,549	0.06
VERIZON COMMUNICATIONS	68,184	USD	2,613,493	1.17				140,549	0.06
VF	15,671	USD	481,727	0.22	TOTAL COLLECTIVE INVESTMENT SCHEMES			140,549	0.06
VIACOMCBS	9,177	USD	179,410	0.08	TOTAL INVESTMENTS			220,489,811	98.99
VISA "A"	5,267	USD	957,014	0.43	OTHER NET ASSETS			2,258,490	1.01
WAL MART STORES	193	USD	25,314	0.01	TOTAL NET ASSETS			222,748,301	100.00
WALGREENS BOOTS									
ALLIANCE	430	USD	13,588	0.01					
WATERS	2,496	USD	687,448	0.31					
WEST PHARMACEUTICAL SERVICES	3,426	USD	867,737	0.39					
WESTERN DIGITAL	1,248	USD	42,001	0.02					
WESTERN UNION	18,308	USD	251,643	0.11					
WEYERHAEUSER	35,069	USD	997,713	0.45					
WP CAREY REIT	9,061	USD	625,118	0.28					
ZOETIS	14,317	USD	2,168,166	0.97					
			143,784,143	64.56					
TOTAL SHARES			216,501,738	97.20					
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			216,501,738	97.20					
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET									
SHARES									
FRANCE									
EIFFAGE	3,759	EUR	302,849	0.14					
			302,849	0.14					
GREAT BRITAIN									
INTERTEK GROUP	7,135	GBP	295,255	0.13					
LLOYDS BANK	3,171,516	GBP	1,471,729	0.66					
			1,766,984	0.79					
ITALY									
INTESA BCI	248,041	EUR	413,623	0.19					
			413,623	0.19					
SWEDEN									
BOLIDEN	1,283	SEK	39,886	0.02					
SWEDBANK "A"	762	SEK	10,070	0.00					
TELE2 AB	22,851	SEK	197,386	0.09					
			247,342	0.11					
UNITED STATES									
ALPHABET	9,930	USD	980,984	0.44					
WELLTOWER	2,138	USD	135,742	0.06					
			1,116,726	0.50					
TOTAL SHARES			3,847,524	1.73					
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			3,847,524	1.73					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Sustainable Equity Income (launched as at 18 May 2022)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					INVESTMENTS				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
SHARES					SHARES				
AUSTRALIA					IRELAND				
DEXUS PROPERTY	40,763	AUD	202,330	0.17	ACCENTURE CORP	4,110	USD	1,080,149	0.91
FORTESCUE METALS GROUP	67,947	AUD	734,807	0.61	JOHNSON CONTROLS INTERNATIONAL	14,105	USD	702,570	0.58
TRANSURBAN GROUP	73,583	AUD	583,808	0.49	TRANE TECHNOLOGIES	3,555	USD	521,163	0.43
WOODSIDE ENERGY GROUP	56,881	AUD	1,157,858	0.96				2,303,882	1.92
			2,678,803	2.23	ISRAEL				
AUSTRIA					ZIM INTEGRATED SHIPPING SERVICES				
OMV	16,136	EUR	587,570	0.49		15,083	USD	359,277	0.30
			587,570	0.49				359,277	0.30
BELGIUM					ITALY				
KBC GROUP	17,575	EUR	829,359	0.69	GENERALI	70,454	EUR	967,664	0.81
			829,359	0.69				967,664	0.81
CANADA					JAPAN				
GREAT WEST LIFECO	6,597	CAD	144,898	0.12	HONDA MOTOR	11,638	JPY	252,226	0.21
MANULIFE FINANCIAL CORP	72,995	CAD	1,161,822	0.97	ITOCHU	45,002	JPY	1,088,480	0.91
SUN LIFE FINANCIAL SERVICES	27,792	CAD	1,124,584	0.94	KDDI	40,845	JPY	1,197,315	0.99
TORONTO-DOMINION BANK	21,829	CAD	1,359,736	1.13	NINTENDO	29,960	JPY	1,211,687	1.00
WEST FRASER TIMBER	10,411	CAD	774,280	0.64	NIPPON YUSEN	48,473	JPY	826,163	0.69
			4,565,320	3.80	NKSJ HOLDINGS	10,800	JPY	429,926	0.36
DENMARK					SEKISUI HOUSE				
A P MOLLER - MAERSK	354	DKK	646,677	0.54	YAMAHA MOTOR	16,188	JPY	302,746	0.25
A P MOLLER - MAERSK (DK0010244425)	57	DKK	101,235	0.08				6,407,733	5.32
NOVO NORDISK "B"	11,372	DKK	1,140,810	0.95	NETHERLANDS				
			1,888,722	1.57	ASML HOLDING	347	EUR	147,482	0.12
FINLAND					KONINKLIJKE KPN				
KESKO UYJ "B"	29,824	EUR	559,653	0.47		289,323	EUR	784,832	0.66
			559,653	0.47				932,314	0.78
FRANCE					NORWAY				
AXA	5,762	EUR	126,470	0.11	STATOIL	13,811	NOK	453,850	0.38
CREDIT AGRICOLE	31,122	EUR	253,452	0.21	TELENOR	57,478	NOK	525,661	0.44
FONCIERE DES REGIONS	5,000	EUR	237,663	0.20				979,511	0.82
KLEPIERRE	41,880	EUR	723,729	0.60	SPAIN				
SOCIETE GENERALE	41,042	EUR	822,230	0.68	RED ELECTRICA CORPORACION	36,325	EUR	557,629	0.46
			2,163,544	1.80				557,629	0.46
GERMANY					SWITZERLAND				
ALLIANZ	7,952	EUR	1,255,931	1.04	KUEHNE & NAGEL INTERNATIONAL	5,275	CHF	1,085,281	0.90
SAP	15,216	EUR	1,250,196	1.04	NOVARTIS	20,139	CHF	1,546,462	1.29
UNIPER	33,274	EUR	128,758	0.11	UBS GROUP	38,422	CHF	564,863	0.47
			2,634,885	2.19	ZURICH INSURANCE GROUP	2,220	CHF	891,383	0.74
GREAT BRITAIN					UNITED STATES				
AVIVA	181,009	GBP	786,014	0.65	3M CO	11,210	USD	1,262,470	1.05
BARRATT DEVELOPMENTS	231,892	GBP	882,457	0.73	ADOBE SYSTEMS	4,410	USD	1,246,751	1.04
JOHNSON MATTHEY	20,409	GBP	413,845	0.34	ALPHABET "A"	4,158	USD	408,357	0.34
					AMAZON.COM	14,599	USD	1,692,462	1.41

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Sustainable Equity Income (launched as at 18 May 2022) (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
AMERICAN TOWER	5,811	USD	1,244,135	1.04	REGIONS FINANCIAL	53,753	USD	1,094,411	0.91
AMERIPRISE FINANCIAL	2,443	USD	625,823	0.52	ROBERT HALF				
AMERISOURCEBERGEN	5,942	USD	814,232	0.68	INTERNATIONAL	15,732	USD	1,220,017	1.02
AMGEN	6,258	USD	1,426,386	1.19	SYNCHRONY FINANCIAL	39,341	USD	1,128,693	0.94
ANTHEM	3,034	USD	1,418,668	1.18	T ROWE PRICE GROUP	6,139	USD	657,119	0.55
APPLE	37,832	USD	5,383,494	4.47	TARGET	7,002	USD	1,057,022	0.88
APPLIED MATERIALS	13,095	USD	1,095,921	0.91	TESLA MOTORS	3,353	USD	914,430	0.76
BAKER HUGHES	38,769	USD	816,475	0.68	TEXAS INSTRUMENTS	9,261	USD	1,461,941	1.22
BEST BUY	16,678	USD	1,089,073	0.91	THE CLOROX	6,030	USD	798,191	0.66
BLACKROCK	2,145	USD	1,206,348	1.00	TRACTOR SUPPLY	3,838	USD	715,864	0.60
BOSTON PROPERTIES	2,740	USD	206,185	0.17	UGI	30,814	USD	1,011,932	0.84
CARDINAL HEALTH	5,186	USD	349,692	0.29	UNITEDHEALTH GP	458	USD	235,352	0.20
CBRE GROUP	7,175	USD	487,039	0.41	WATERS	1,133	USD	312,051	0.26
CH ROBINSON WORLDWIDE	8,350	USD	817,549	0.68	WEST PHARMACEUTICAL				
CISCO SYSTEMS	38,328	USD	1,567,232	1.30	SERVICES	3,981	USD	1,008,308	0.84
COCA-COLA	30,291	USD	1,719,923	1.43	WESTERN UNION	73,553	USD	1,010,986	0.84
COLGATE-PALMOLIVE	17,000	USD	1,211,760	1.01	WEYERHAEUSER	20,424	USD	581,063	0.48
CONS EDISON	9,895	USD	854,631	0.71	ZOOMINFO TECHNOLOGIES	11,110	USD	474,397	0.39
COSTCO WHOLESALE	1,598	USD	767,743	0.64				78,247,475	65.11
DOMINION RESOURCES	6,881	USD	481,945	0.40	TOTAL SHARES			115,228,091	95.89
EQT	3,358	USD	134,488	0.11	TOTAL TRANSFERABLE SECURITIES				
EXPEDITOR INTERNATIONAL	11,891	USD	1,072,925	0.89	ADMITTED TO AN OFFICIAL STOCK			115,228,091	95.89
FASTENAL	24,975	USD	1,156,093	0.96	EXCHANGE LISTING				
FNFV GROUP	8,824	USD	324,458	0.27					
GENERAL MILLS	15,641	USD	1,204,201	1.00	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
GRAINGER W W	2,235	USD	1,096,737	0.91	MARKET				
HALFMOON PARENT	4,460	USD	1,259,593	1.05					
HASBRO	15,280	USD	1,049,889	0.87	SHARES				
HOME DEPOT	6,765	USD	1,899,950	1.58	SWEDEN				
HP	45,906	USD	1,174,275	0.98	TELE2 AB	55,254	SEK	477,283	0.40
INTEL	39,178	USD	1,034,299	0.86				477,283	0.40
INTERPUBLIC GROUP	12,597	USD	331,427	0.28	UNITED STATES				
JOHNSON & JOHNSON	786	USD	129,234	0.11	ALPHABET	14,546	USD	1,437,000	1.19
KELLOGG	16,054	USD	1,124,904	0.94	WELLTOWER	15,433	USD	979,841	0.82
KIMBERLY-CLARK	9,911	USD	1,134,710	0.94				2,416,841	2.01
LAM RESEARCH	3,175	USD	1,171,289	0.97	TOTAL SHARES			2,894,124	2.41
LOWES	7,727	USD	1,472,612	1.23	TOTAL TRANSFERABLE SECURITIES				
MERCK & CO	19,643	USD	1,704,227	1.42	TRADED ON ANOTHER REGULATED MARKET			2,894,124	2.41
MICROSOFT	23,080	USD	5,515,196	4.58					
MORGAN STANLEY	16,398	USD	1,321,679	1.10	COLLECTIVE INVESTMENT SCHEMES				
NEWMONT MINING	20,381	USD	862,728	0.72	AUSTRALIA				
NVIDIA	12,034	USD	1,514,359	1.26	STOCKLAND TRUST	495,546	AUD	1,041,859	0.86
OMNICOM	16,989	USD	1,103,096	0.92				1,041,859	0.86
ONEOK	8,848	USD	460,804	0.38	FRANCE				
PEPSICO	10,323	USD	1,712,792	1.43	GECINA	5,005	EUR	392,987	0.33
PFIZER	29,592	USD	1,311,517	1.09				392,987	0.33
PIONEER NATURAL					TOTAL COLLECTIVE INVESTMENT SCHEMES			1,434,846	1.19
RESOURCES	2,878	USD	623,749	0.52	TOTAL INVESTMENTS			119,557,061	99.49
PUBLIC SERVICE					OTHER NET ASSETS			608,657	0.51
ENTERPRISE GROUP	18,703	USD	1,058,029	0.88	TOTAL NET ASSETS			120,165,718	100.00
QUALCOMM	11,200	USD	1,295,952	1.08					
QUEST DIAGNOSTICS	8,889	USD	1,116,192	0.93					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Sustainable Long Term Dividend
Statement of investments as at 30 September 2022
(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					2,988 USD 684,282 1.79				
CSL	8,246	AUD	1,511,109	3.96	ECOLAB	5,098	USD	749,865	1.97
SONIC HEALTHCARE	41,142	AUD	808,910	2.12	HOME DEPOT	4,832	USD	1,357,067	3.56
			2,320,019	6.08	ILLINOIS TOOL WORKS	4,822	USD	888,743	2.33
DENMARK					INTUIT				
COLOPLAST "B"	16,488	DKK	1,685,318	4.42	MASTERCARD	9,093	USD	2,635,060	6.91
NOVO NORDISK "B"	7,541	DKK	756,494	1.98	MICROSOFT	12,920	USD	3,087,364	8.08
			2,441,812	6.40	PEPSICO	9,046	USD	1,500,912	3.94
FINLAND					ROLLINS				
KONE "B"	35,918	EUR	1,394,111	3.66	THE CLOROX	5,632	USD	745,508	1.95
			1,394,111	3.66				14,983,161	39.27
FRANCE					TOTAL SHARES				
AIR LIQUIDE	6,090	EUR	698,626	1.83				37,092,130	97.25
DANONE	18,461	EUR	878,675	2.31	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
L'OREAL	1,662	EUR	534,124	1.40				37,092,130	97.25
			2,111,425	5.54	TOTAL INVESTMENTS				
GREAT BRITAIN					OTHER NET ASSETS				
RECKITT BENCKISER	9,174	GBP	613,227	1.61				1,049,392	2.75
REED ELSEVIER	36,609	GBP	897,431	2.35	TOTAL NET ASSETS				
			1,510,658	3.96				38,141,522	100.00
ITALY									
RECORDATI	38,150	EUR	1,414,219	3.71					
TERNA	145,639	EUR	892,005	2.34					
			2,306,224	6.05					
JAPAN									
NINTENDO	44,000	JPY	1,779,516	4.67					
			1,779,516	4.67					
NETHERLANDS									
ASML HOLDING	5,913	EUR	2,513,149	6.59					
UNILEVER	29,109	GBP	1,288,239	3.38					
			3,801,388	9.97					
PORTUGAL									
JERONIMO MARTINS	68,462	EUR	1,283,696	3.37					
			1,283,696	3.37					
SPAIN									
RED ELECTRICA CORPORACION	55,521	EUR	852,309	2.23					
			852,309	2.23					
SWITZERLAND									
GIVAUDAN "N"	157	CHF	478,058	1.25					
SGS SURVEILLANCE	357	CHF	766,412	2.01					
			1,244,470	3.26					
TAIWAN									
TAIWAN SEMICONDUCTOR MANUFACTURING	80,000	TWD	1,063,341	2.79					
			1,063,341	2.79					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Sustainable Long Term Equity (launched as at 2 September 2022)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets	
INVESTMENTS					WATERS					
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					ZOETIS					
SHARES					TOTAL SHARES					
AUSTRALIA					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					
CSL	249	AUD	45,630	0.50	TOTAL INVESTMENTS					
				45,630	0.50	OTHER NET ASSETS				
DENMARK					TOTAL NET ASSETS					
COLOPLAST "B"	3,973	DKK	406,099	4.43	9,174,580					
NOVO NORDISK "B"	2,825	DKK	283,397	3.09	100.00					
				689,496	7.52					
FINLAND										
KONE "B"	8,840	EUR	343,113	3.74						
				343,113	3.74					
FRANCE										
AIR LIQUIDE	2,016	EUR	231,269	2.52						
L'OREAL	1,171	EUR	376,330	4.10						
				607,599	6.62					
JAPAN										
KEYENCE	800	JPY	264,742	2.89						
NINTENDO	2,000	JPY	80,887	0.88						
				345,629	3.77					
NETHERLANDS										
ASML HOLDING	1,455	EUR	618,406	6.74						
UNILEVER	6,654	GBP	294,477	3.21						
				912,883	9.95					
SWITZERLAND										
GIVAUDAN "N"	63	CHF	191,832	2.09						
LINDT & SPRUENGLI	4	CHF	38,689	0.42						
NESTLE "R"	3,440	CHF	374,530	4.08						
SGS SURVEILLANCE	91	CHF	195,360	2.13						
				800,411	8.72					
UNITED STATES										
ADOBE SYSTEMS	2,142	USD	605,566	6.61						
AUTOMATIC DATA PROCESSING	120	USD	27,481	0.30						
COLGATE-PALMOLIVE	3,835	USD	273,359	2.98						
COSTCO WHOLESALE	76	USD	36,513	0.40						
ECOLAB	1,525	USD	224,312	2.44						
HOME DEPOT	1,386	USD	389,258	4.24						
IDEXX LABORATORIES	868	USD	295,519	3.22						
INTUIT	1,389	USD	557,239	6.07						
MICROSOFT	2,294	USD	548,174	5.97						
MSCI	890	USD	381,997	4.16						
PEPSICO	1,741	USD	288,867	3.15						
ROLLINS	1,206	USD	42,704	0.47						
SHERWIN WILLIAMS	1,292	USD	270,519	2.95						
TRACTOR SUPPLY	1,890	USD	352,523	3.84						
VISA "A"	1,770	USD	321,609	3.51						

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Hong Kong Equity
Statement of investments as at 30 September 2022
(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				
SHARES					BOC HONG KONG HOLDINGS				
CHINA					CATHAY PACIFIC				
AIR CHINA "H"	334,000	HKD	255,290	0.21	CHINA MOBILE	456,000	HKD	2,898,687	2.35
ALIBABA GROUP HOLDING	1,035,600	HKD	10,283,573	8.35	CHINA OVERSEAS LAND & INVESTMENT	342,500	HKD	892,257	0.72
ANHUI CONCH CEMENT "H"	142,500	HKD	452,012	0.37	CHINA OVERSEAS PROPERTY HOLDINGS	5,000	HKD	4,350	0.00
BAIDU	135,950	HKD	1,976,063	1.60	CK ASSET HOLDINGS	298,557	HKD	1,795,168	1.46
BILIBILI	6,860	HKD	104,518	0.08	CK HUTCHISON HOLDINGS	209,000	HKD	1,155,505	0.94
BYD "H"	54,500	HKD	1,349,673	1.10	CNOOC	2,086,000	HKD	2,500,575	2.03
CHINA CONSTRUCTION BANK "H"	7,575,680	HKD	4,381,405	3.56	CSPC PHARMACEUTICAL	2,096,000	HKD	2,077,336	1.69
CHINA INTERNATIONAL CAPITAL CORP	296,400	HKD	431,201	0.35	GALAXY ENTERTAINMENT GROUP	214,000	HKD	1,264,933	1.03
CHINA LIFE INSURANCE "H"	829,000	HKD	1,062,401	0.86	HK EXCHANGES & CLEARING	119,900	HKD	4,117,892	3.34
CHINA MENGNIU DAIRY	209,000	HKD	829,355	0.67	JIUMAOJIU INTERNATIONAL HOLDINGS	128,000	HKD	210,021	0.17
CHINA MERCHANTS BANK "H"	258,000	HKD	1,199,633	0.97	LI NING	141,000	HKD	1,079,517	0.88
CHINA RAILWAY GROUP "H"	2,311,000	HKD	1,133,435	0.92	MTR CORP	736,000	HKD	3,380,018	2.75
CHINA RESOURCES LAND	278,000	HKD	1,094,307	0.89	POWER ASSETS HOLDINGS	333,500	HKD	1,673,894	1.36
CHINA TELECOM CORP "H"	974,000	HKD	341,215	0.28	SUN HUNG KAI PROPERTIES	100,500	HKD	1,111,915	0.90
ENN ENERGY HOLDINGS	14,600	HKD	195,289	0.16	SWIRE PACIFIC "A"	253,000	HKD	1,893,495	1.54
GANFENG LITHIUM	36,360	HKD	242,017	0.20	SWIRE PROPERTIES	777,000	HKD	1,672,798	1.36
GREAT WALL AUTOMOBILES "H"	91,000	HKD	104,564	0.08	TECHTRONIC INDUSTRIES	29,500	HKD	285,045	0.23
HAIER SMART HOME	99,800	HKD	305,761	0.25	THE LINK REIT	183,600	HKD	1,284,047	1.04
ICBC "H"	5,203,015	HKD	2,439,151	1.98	WHARF REAL ESTATE INVESTMENT	58,000	HKD	263,774	0.21
JD.COM	139,502	HKD	3,529,357	2.87	XPENG "A"	6,900	HKD	40,434	0.03
KINGDEE INTERNATIONAL SOFTWARE	166,000	HKD	217,389	0.18				44,157,818	35.86
KUAISHOU TECHNOLOGY	104,000	HKD	675,015	0.55	LUXEMBOURG				
KWEICHOU MOUTAI	3,405	CNY	899,123	0.73	SAMSONITE INTERNATIONAL	324,000	HKD	785,039	0.64
MEITUAN DIANPING	290,100	HKD	6,119,895	4.97				785,039	0.64
NETEASE	192,215	HKD	2,901,626	2.36	TOTAL SHARES				
PING AN INSURANCE "H"	285,500	HKD	1,425,700	1.16				111,482,512	90.54
SUNNY OPTICAL					DEPOSITARY RECEIPTS				
TECHNOLOGY GROUP	80,300	HKD	768,742	0.62	CHINA				
TENCENT HOLDINGS	317,100	HKD	10,761,339	8.73	BAIDU	2,151	USD	258,593	0.21
TSINGTAO BREWERY "H"	366,000	HKD	3,471,216	2.82				258,593	0.21
WUXI APPTec	143,484	HKD	1,159,768	0.94	TOTAL DEPOSITARY RECEIPTS				
WUXI BIOLOGICS	296,500	HKD	1,790,354	1.45				258,593	0.21
XIAOMI	265,200	HKD	302,703	0.25	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
YIHAI INTERNATIONAL HOLDING	21,000	HKD	44,408	0.04				111,741,105	90.75
			62,247,498	50.55					
GREAT BRITAIN									
HSBC HOLDINGS	816,800	HKD	4,292,157	3.49					
			4,292,157	3.49					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Hong Kong Equity (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
SHARES				
CHINA				
SHANDONG GOLD MINING	174,250	HKD	277,028	0.23
			277,028	0.23
TOTAL SHARES			277,028	0.23
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			277,028	0.23
MONEY MARKET INSTRUMENTS				
TREASURY BILLS				
HONG KONG				
HONG KONG (GOVT) 0% 19/10/2022	61,000,000	HKD	7,765,330	6.31
			7,765,330	6.31
TOTAL TREASURY BILLS			7,765,330	6.31
TOTAL MONEY MARKET INSTRUMENTS			7,765,330	6.31
TOTAL INVESTMENTS			119,783,463	97.29
OTHER NET ASSETS			3,339,706	2.71
TOTAL NET ASSETS			123,123,169	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

BRIC Equity
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					TATA CONSULTANCY SERVICE				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					ZOMATO				
SHARES					TOTAL SHARES				
BRAZIL					DEPOSITARY RECEIPTS				
AMBEV	802,000	BRL	2,314,581	1.54	BRAZIL				
B3 SA BRASIL BOLSA BALCAO	482,900	BRL	1,126,709	0.75	VALE	751,745	USD	9,938,068	6.59
CENTRAIS ELECTRICAS								9,938,068	6.59
BRASILEIRAS	592,200	BRL	4,710,140	3.13	CHINA				
COSAN INDUSTRIA					ALIBABA GROUP HOLDING	11,613	USD	944,021	0.63
COMERCIO	741,700	BRL	2,362,700	1.57	BAIDU	28,573	USD	3,435,046	2.28
HAPVIDA PARTICIPACOES E INVESTIMENTOS	1,477,297	BRL	2,032,057	1.35				4,379,067	2.91
LOCALIZA RENT A CAR	1,482	BRL	2,924	0.00	INDIA				
LOCALIZA RENT A CAR9	483,200	BRL	5,429,785	3.59	ICICI BANK	126,284	USD	2,673,432	1.77
LOJAS RENNER	780,900	BRL	3,974,630	2.64	INFOSYS	207,514	USD	3,560,941	2.37
PETROBRAS	112,694	BRL	684,433	0.45				6,234,373	4.14
WEG	337,400	BRL	1,974,927	1.31	TOTAL DEPOSITARY RECEIPTS				
			24,612,886	16.33				20,551,508	13.64
CHINA					PREFERRED SHARES				
ALIBABA GROUP HOLDING	577,552	HKD	5,735,127	3.80	BRAZIL				
CHINA JUSHI	1,156,575	CNY	2,149,659	1.43	BANCO BRADESCO	2,004,897	BRL	7,350,381	4.88
CHINA LONGYUAN POWER "H"	2,209,000	HKD	2,771,838	1.84	ITAU UNIBANCO BANCO				
CIMC ENRIC HOLDING	4,112,000	HKD	4,384,443	2.91	MULTIPL0	835,300	BRL	4,300,934	2.85
MEITUAN DIANPING	119,800	HKD	2,527,278	1.68	PETROBRAS	1,173,800	BRL	6,391,083	4.24
NARI TECHNOLOGY DEVELOPMENT	873,408	CNY	3,063,185	2.03				18,042,398	11.97
NIO COM	73,891	USD	1,186,689	0.79	TOTAL PREFERRED SHARES				
PING AN INSURANCE "H"	289,000	HKD	1,443,178	0.96	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS	87,432	CNY	3,686,565	2.45				149,765,003	99.39
TENCENT HOLDINGS	142,000	HKD	4,819,017	3.20	OTHER TRANSFERABLE SECURITIES				
WEICHA1 POWER "H"	2,150,000	HKD	2,040,472	1.35	SHARES				
WUXI BIOLOGICS	173,000	HKD	1,044,625	0.69	NETHERLANDS				
XINJIANG GOLDWIND SCIENCE & TECHNOLOGY "H"	2,600,400	HKD	3,017,827	2.00	YANDEX*	21,591	USD	-	0.00
			37,869,903	25.13	YANDEX(NL0009805522)*	71,467	RUB	-	0.00
GREAT BRITAIN								-	0.00
XINYI SOLAR HOLDINGS	3,264,092	HKD	3,455,408	2.29	RUSSIAN FEDERATION				
			3,455,408	2.29	GAZPROM*	2,815,769	RUB	-	0.00
INDIA					MAGNIT*	30,810	RUB	-	0.00
BANDHAN BANK	1,380,411	INR	4,523,810	3.00	ROSNEFT OIL*	438,327	RUB	-	0.00
HDFC BANK	116,636	INR	3,280,023	2.18	SBERBANK*	1,497,604	RUB	-	0.00
HINDUSTAN UNILEVER	218,604	INR	7,245,798	4.81				-	0.00
ICICI BANK	350,760	INR	3,716,662	2.47	TOTAL SHARES				
MARUTI SUZUKI INDIA	27,110	INR	2,941,948	1.95				-	0.00
RELIANCE INDUSTRIES	469,962	INR	13,736,139	9.13				-	0.00
SHRIRAM TRANSPORT FINANCE	298,740	INR	4,397,672	2.92				-	0.00
STATE BANK OF INDIA	446,933	INR	2,915,046	1.93				-	0.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

BRIC Equity (continued)
Statement of investments as at 30 September 2022
(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			149,765,003	99.39
OTHER NET ASSETS			917,057	0.61
TOTAL NET ASSETS			150,682,060	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 2022

BRIC Markets Equity
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					STATE BANK OF INDIA				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					TATA CONSULTANCY SERVICE				
					ZOMATO				
					TOTAL SHARES				
					DEPOSITARY RECEIPTS				
SHARES					BRAZIL				
BRAZIL					VALE				
AMBEV	354,500	BRL	1,023,091	1.52	CHINA				
B3 SA BRASIL BOLSA BALCAO	213,400	BRL	497,908	0.74	ALIBABA GROUP HOLDING				
CENTRAIS ELECTRICAS BRASILEIRAS	271,500	BRL	2,159,411	3.20	BAIDU				
COSAN INDUSTRIA COMERCIO	324,500	BRL	1,033,701	1.53	INDIA				
HAPVIDA PARTICIPACOES E INVESTIMENTOS	652,895	BRL	898,072	1.33	ICICI BANK				
LOCALIZA RENT A CAR	214,000	BRL	2,404,747	3.57	INFOSYS				
LOCALIZA RENT A CAR (BRRENTD01OR9)	656	BRL	1,294	0.00	TOTAL DEPOSITARY RECEIPTS				
LOJAS RENNER	366,700	BRL	1,866,432	2.77	PREFERRED SHARES				
PETROBRAS	40,741	BRL	247,436	0.37	BRAZIL				
WEG	147,700	BRL	864,543	1.28	BANCO BRADESCO				
			10,996,635	16.31	ITAU UNIBANCO BANCO MULTIPLO				
CHINA					PETROBRAS				
ALIBABA GROUP HOLDING	267,332	HKD	2,654,624	3.95	TOTAL PREFERRED SHARES				
CHINA JUSHI	508,889	CNY	945,842	1.40	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
CHINA LONGYUAN POWER "H"	967,000	HKD	1,213,385	1.80					
CIMC ENRIC HOLDING	1,976,000	HKD	2,106,921	3.12	OTHER TRANSFERABLE SECURITIES				
MEITUAN DIANPING	57,600	HKD	1,215,119	1.80	SHARES				
NARI TECHNOLOGY DEVELOPMENT	381,960	CNY	1,339,596	1.99	NETHERLANDS				
NIO COM	38,820	USD	623,449	0.92	YANDEX*				
PING AN INSURANCE "H"	127,500	HKD	636,696	0.94	YANDEX (NL0009805522)*				
SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS	37,970	CNY	1,601,003	2.37					
TENCENT HOLDINGS	64,000	HKD	2,171,951	3.23	RUSSIAN FEDERATION				
WEICHAI POWER "H"	941,000	HKD	893,062	1.32	MAGNIT*				
WUXI BIOLOGICS	75,500	HKD	455,891	0.68	ROSNEFT OIL*				
XINJIANG GOLDWIND SCIENCE & TECHNOLOGY "H"	1,137,800	HKD	1,320,445	1.96	SBERBANK*				
			17,177,984	25.48	TOTAL SHARES				
GREAT BRITAIN									
XINYI SOLAR HOLDINGS	1,405,194	HKD	1,487,556	2.21					
			1,487,556	2.21					
INDIA									
BANDHAN BANK	651,618	INR	2,135,448	3.17					
HDFC BANK	51,566	INR	1,450,133	2.15					
HINDUSTAN UNILEVER	95,033	INR	3,149,942	4.67					
ICICI BANK	150,641	INR	1,596,196	2.37					
MARUTI SUZUKI INDIA	11,447	INR	1,242,216	1.84					
RELIANCE INDUSTRIES	212,966	INR	6,224,612	9.23					
SHRIRAM TRANSPORT FINANCE	130,643	INR	1,923,161	2.85					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

BRIC Markets Equity (continued)
Statement of investments as at 30 September 2022
(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			67,035,655	99.42
OTHER NET ASSETS			394,021	0.58
TOTAL NET ASSETS			67,429,676	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 2022

Frontier Markets
Statement of investments as at 30 September 2022
(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									
BAHRAIN									
AHLI UNITED BANK	16,901,248	KWD	16,625,966	7.94	AYALA CORP	164,890	PHP	1,800,579	0.86
			16,625,966	7.94	CEBU AIR	1,086,000	PHP	699,754	0.33
BANGLADESH									
BRAC BANK	4,172,001	BDT	1,585,607	0.76	CONVERGE ICT SOLUTIONS	2,657,922	PHP	638,172	0.30
SQUARE PHARMACEUTICALS	856,153	BDT	1,773,158	0.84	GLOBE TELECOM	48,725	PHP	1,721,796	0.82
			3,358,765	1.60	GLOBE TELECOM (XX00989CCO27)	3,681	PHP	25,216	0.01
EGYPT									
COMMERCIAL INTERNATIONAL BANK	628,013	EGP	806,849	0.39	METROPOLITAN BANK & TRUST	6,555,147	PHP	5,424,183	2.60
E FINANCE FOR DIGITAL & FINANCIAL INVESTMENTS	410,471	EGP	287,288	0.14	PHILIPPINE LONG DISTANCE TELEPHONE	44,350	PHP	1,134,788	0.54
EGYPT KUWAIT HOLDING	1,198,689	EGP	1,434,014	0.68	PUREGOLD PRICE CLUB	9,547,771	PHP	4,775,909	2.28
JUHAYNA FOOD INDUSTRIES	1,114,017	EGP	412,915	0.20	ROBINSONS RETAIL HOLDINGS	832,250	PHP	771,922	0.37
TALAAT MOSTAFA GROUP	6,775,664	EGP	2,539,142	1.21	SSI GROUP	31,460,825	PHP	693,498	0.33
			5,480,208	2.62				17,726,121	8.46
GREAT BRITAIN					QATAR				
GEORGIA CAPITAL NETWORK INTERNATIONAL HOLDINGS	50,209	GBP	329,094	0.16	COMMERCIAL BANK OF QATAR	1,234,515	QAR	2,385,808	1.14
TBC BANK GROUP	1,452,324	GBP	4,541,673	2.17	GULF WAREHOUSING COMPANY	539,785	QAR	651,877	0.31
	109,990	GBP	1,971,023	0.94	MASRAF AL RAYAN	891,791	QAR	1,008,905	0.48
			6,841,790	3.27	QATAR GAS TRANSPORT	5,172,748	QAR	5,823,647	2.78
KENYA									
SAFARICOM	17,291,344	KES	3,602,960	1.72	QATAR INDUSTRIES	301,640	QAR	1,399,798	0.67
			3,602,960	1.72	QATAR ISLAMIC BANK	180,158	QAR	1,221,913	0.58
KUWAIT									
ALI ALGHANIM SONS AUTOMOTIVE	1,008,826	KWD	2,554,196	1.22	QATAR NATIONAL BANK	1,654,404	QAR	9,040,336	4.32
GULF BANK OF KUWAIT	4,215,956	KWD	4,079,300	1.94				21,532,284	10.28
HUMAN SOFT HOLDING MOBILE	108,814	KWD	1,149,382	0.55	ROMANIA				
TELECOMMUNICATIONS NATIONAL BANK OF KUWAIT	1,816,925	KWD	3,428,160	1.64	AQUILA PART PROD	9,360,232	RON	1,045,506	0.50
	828,750	KWD	2,608,805	1.25	BANCA TRANSILVANIA	2,310,095	RON	7,768,242	3.71
			13,819,843	6.60	BRD-GROUPE SOCIETE GENERALE ROMANIAN				
MAURITIUS									
MCB GROUP	171,832	MUR	1,208,105	0.58	BANK FOR DEVELOPMENT	376,339	RON	816,950	0.39
			1,208,105	0.58	OMV PETROM	17,617,222	RON	1,385,445	0.66
MOROCCO									
ATTIJARIWAFABANK	14,879	MAD	568,620	0.27	OMV PETROM RIGHTS	30,541,052	RON	-	0.00
			568,620	0.27				11,016,143	5.26
PERU					SAUDI ARABIA				
CREDICORP	7,000	USD	864,360	0.41	ALAMAR FOODS	54,032	SAR	1,940,882	0.93
			864,360	0.41	ARABIAN INTERNET AND COMMUNICATION	1,240	SAR	78,526	0.04
PHILIPPINES									
AC ENERGY CORPORATE	417,000	PHP	40,304	0.02	ELM	964	SAR	81,260	0.04
					ETIHAD ETISALAT	354,680	SAR	3,359,704	1.60
					JAHEZ INTERNATIONAL	28,094	SAR	6,795,037	3.24
								12,255,409	5.85
					SLOVENIA				
					KRKA	29,800	EUR	2,502,959	1.20
					NOVA LJUBLJANSKA BANKA	10,303	EUR	545,384	0.26
								3,048,343	1.46
					UNITED ARAB EMIRATES				
					ALDAR PROPERTIES	1,383,171	AED	1,611,732	0.77
					EMAAR PROPERTIES	2,855,055	AED	4,438,372	2.11
					EMIRATES NBD	1,050,722	AED	3,704,510	1.77

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Frontier Markets (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
NATIONAL BANK OF ABU DHABI					PREFERRED SHARES				
DHABI	380,694	AED	1,900,853	0.91	COLOMBIA				
SALIK	3,500,000	AED	2,115,408	1.01	BANCO DAVIVIENDA	376,299	COP	2,392,729	1.14
TECOM GROUP	1,630,591	AED	1,021,048	0.49				2,392,729	1.14
			14,791,923	7.06	TOTAL PREFERRED SHARES				
VIETNAM					TOTAL TRANSFERABLE SECURITIES				
DIGIWORLD	203,780	VND	543,756	0.26	ADMITTED TO AN OFFICIAL STOCK				
FPT	1,396,095	VND	4,524,382	2.15	EXCHANGE LISTING				
GEMADEPT	1,128,250	VND	2,248,428	1.07	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
HANG XANH MOTORS SERVICE	103	VND	91	0.00	SHARES				
HO CHI MINH CITY DEVELOPMENT	93	VND	75	0.00	KENYA				
HOA PHAT GROUP	5,240,016	VND	4,774,677	2.27	KENYA COMMERCIAL BANK	5,842,820	KES	1,994,401	0.95
MASAN GROUP CORP	428,720	VND	1,804,377	0.86				1,994,401	0.95
MILITARY COMMERCIAL JOINT STOCK BANK	3,232,092	VND	2,693,410	1.29	QATAR				
MOBILE WORLD INVESTMENT	92,100	VND	248,081	0.12	OOREDOO QSC	1,320,108	QAR	3,226,186	1.54
PETROVIETNAM FERTILIZER & CHEMICAL	680,900	VND	1,291,016	0.62				3,226,186	1.54
PHU NHUAN JEWELRY	27,400	VND	128,005	0.06	UNITED ARAB EMIRATES				
THAI NGUYEN INTERNATIONAL HOSPITAL	1,053,125	VND	1,706,453	0.81	ABU DHABI COMMERCIAL BANK	1,244,609	AED	3,083,525	1.47
THANH CONG TEXTILE GARMENT INVESTMENT	12	VND	21	0.00	ABU DHABI PORTS	663,519	AED	935,742	0.45
VIETNAM DAIRY PRODUCTS	1,335,194	VND	4,085,379	1.94	AL YAH SATELLITE COMMUNICATION	9,115,589	AED	6,551,818	3.12
VIETNAM JS COMMERCIAL BANK	1,983,077	VND	1,886,260	0.90				10,571,085	5.04
VIETNAM PROSPERITY	1,210,774	VND	917,253	0.44	VIETNAM				
VIETNAM TECHNOLOGY AND COMMERCIAL JOINT STCK BANK	477,159	VND	662,721	0.32	QUANG NGAI SUGAR	119,400	VND	223,624	0.11
VINCOM	344,243	VND	791,063	0.38				223,624	0.11
VINCOM RETAIL	1,530,171	VND	1,751,711	0.84	TOTAL SHARES				
VINHOMES JSC	1,182,341	VND	2,527,901	1.21	TOTAL TRANSFERABLE SECURITIES				
			32,585,060	15.54	TRADED ON ANOTHER REGULATED MARKET				
TOTAL SHARES			165,325,900	78.92	OTHER TRANSFERABLE SECURITIES				
DEPOSITARY RECEIPTS					SHARES				
KAZAKHSTAN					EGYPT				
HALYK SAVINGS BANK					EFG-HERMES HOLDING	2,824,353	EGP	1,663,423	0.79
KAZAKHSTAN	720,980	USD	7,137,702	3.41				1,663,423	0.79
KASPI	143,099	USD	8,528,701	4.07	TOTAL SHARES				
NAC KAZATOMPROM	55,437	USD	1,546,692	0.74	TOTAL OTHER TRANSFERABLE SECURITIES				
			17,213,095	8.22	TOTAL INVESTMENTS				
SLOVENIA					OTHER NET ASSETS				
NOVA LJUBLJANSKA BANKA	217,012	EUR	2,214,823	1.06	TOTAL NET ASSETS				
			2,214,823	1.06	209,502,018				
TOTAL DEPOSITARY RECEIPTS			19,427,918	9.28	100.00				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Equity Volatility Focused
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					BANK OF COMMUNICATIONS "H"				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					BANK OF SHANGHAI				
SHARES					BAOSHAN IRON AND STEEL				
AUSTRALIA					CHINA CITIC BANK "H"				
SONIC HEALTHCARE	18,427	AUD	362,301	0.32	CHINA CONSTRUCTION BANK "H"	1,768,000	HKD	1,022,524	0.89
WESFARMERS	24,091	AUD	661,703	0.58	CHINA CONSTRUCTIONS BANK	21,000	CNY	16,347	0.01
WOODSIDE ENERGY GROUP	1,977	AUD	40,243	0.04	CHINA EVERBRIGHT BANK	54,600	CNY	21,713	0.02
WOOLWORTHS	3,819	AUD	83,362	0.07	CHINA FEIHE	104,976	HKD	73,551	0.06
			1,147,609	1.01	CHINA HONGQIAO GROUP	62,500	HKD	51,752	0.05
					CHINA MENGNIU DAIRY	91,000	HKD	361,107	0.32
BELGIUM					CHINA PETROLEUM & CHEMICAL "H"				
ELIA GROUP	1,443	EUR	168,929	0.15	CHINA RAILWAY SIGNAL & COMMUNICATION	6,502	CNY	3,805	0.00
			168,929	0.15	CHINA SHENHUA ENERGY "H"	142,000	HKD	424,195	0.37
BRAZIL					CHINA SHENHUA ENERGY COMPANY				
JBS	33,200	BRL	155,232	0.14	CHINA UNITED NETWORK COMMUNICATIONS	64,200	CNY	30,329	0.03
			155,232	0.14	CHINA YANGTZE POWER	56,600	CNY	181,504	0.16
CANADA					CHONGQING RURAL COMMERCIAL BANK				
ALIMENTATION COUCH	25,882	CAD	1,047,862	0.92	DALI FOODS GROUP	59,000	HKD	25,404	0.02
CANADIAN NATIONAL RAILWAY	4,092	CAD	449,865	0.40	DONG FENG MOTOR "H"	112,000	HKD	59,924	0.05
CANADIAN NATURAL RESOURCES	9,000	CAD	422,867	0.37	HKT TRUST	139,000	HKD	162,907	0.14
CANADIAN PACIFIC RAILWAY	1,876	CAD	127,998	0.11	ICBC "H"	1,931,000	HKD	905,244	0.80
CANADIAN TIRE "A"	2,448	CAD	263,462	0.23	INDUSTRIAL & COMMERCIAL BANK OF CHINA	38,000	CNY	23,311	0.02
CANADIAN UTILITIES "A"	5,509	CAD	144,656	0.13	JIANGSU YANGHE BREWERY				
CGI	8,512	CAD	653,926	0.58	JOINT-STOCK	2,900	CNY	64,677	0.06
GREAT WEST LIFECO	11,397	CAD	250,327	0.22	KUANG CHI TECHNOLOGY "A"	5,000	CNY	10,471	0.01
IA FINANCIAL	43	CAD	2,208	0.00	KUNLUN ENERGY	76,000	HKD	54,895	0.05
LOBLAW	6,663	CAD	536,997	0.47	NEW CHINA LIFE INSURANCE	1,200	CNY	4,559	0.00
MANULIFE FINANCIAL CORP	63,731	CAD	1,014,370	0.89	NEW CHINA LIFE INSURANCE "H"	28,900	HKD	55,150	0.05
METRO, INC.	7,248	CAD	366,554	0.32	NONGFU SPRING	76,600	HKD	444,480	0.39
OPEN TEXT CORP	11,438	CAD	308,831	0.27	PEOPLE'S INSURANCE GROUP OF CHINA "H"	188,000	HKD	54,605	0.05
POWER CORP OF CANADA	21,646	CAD	498,439	0.44	PETROCHINA "H"	40,000	HKD	16,408	0.01
PROGRESSIVE WASTE CONNECTIONS	6,969	USD	950,711	0.84	SHANGHAI BAIRUN INVESTMENT "A"	280	CNY	1,064	0.00
SAPUTO GROUP	8,454	CAD	203,652	0.18	SHANGHAI PUDONG DEVELOPMENT BANK	50,200	CNY	49,838	0.04
SUN LIFE FINANCIAL SERVICES	6,305	CAD	255,128	0.22	TOPSPORTS INTERNATIONAL HOLDINGS	42,000	HKD	29,588	0.03
TOROMONT INDUSTRIES	3,537	CAD	246,706	0.22	UNI-PRESIDENT CHINA HOLDINGS	37,000	HKD	31,062	0.03
TOURMALINE OIL	12,813	CAD	675,316	0.59	WANT WANT CHINA HOLDINGS	188,844	HKD	123,412	0.11
			8,419,875	7.40	WH GROUP	270,500	HKD	170,572	0.15
CHINA					6,231,030				
AGRICULTURAL BANK OF CHINA	169,900	CNY	68,524	0.06				5.48	
AGRICULTURAL BANK OF CHINA "H"	1,128,000	HKD	337,686	0.30					
ANHUI CONCH CEMENT "H"	3,479	HKD	11,035	0.01					
BANK OF BEIJING	48,400	CNY	28,052	0.02					
BANK OF CHINA "A"	78,800	CNY	34,337	0.03					
BANK OF CHINA "H"	2,943,000	HKD	963,516	0.85					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Equity Volatility Focused (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
CZECH REPUBLIC					INDIA				
CEZ	7,011	CZK	240,390	0.21	AVENUE SUPERMARTS	7,034	INR	379,281	0.34
			240,390	0.21	BRITANNIA INDUSTRIES	4,569	INR	215,841	0.19
DENMARK					CIPLA	8,054	INR	110,383	0.10
A P MOLLER - MAERSK	201	DKK	367,181	0.33	COAL INDIA	45,725	INR	119,299	0.10
A P MOLLER - MAERSK (DK0010244425)	130	DKK	230,886	0.20	COLGATE-PALMOLIVE (INDIA)	3,537	INR	70,843	0.06
			598,067	0.53	INDIAN OIL CORP	92,151	INR	75,838	0.07
EGYPT					ITC	113,215	INR	462,316	0.42
COMMERCIAL					NESTLE INDIA	1,466	INR	345,001	0.30
INTERNATIONAL BANK	94,010	EGP	120,905	0.11	PETRONET LNG	29,106	INR	71,521	0.06
EASTERN TOBACCO	25,727	EGP	13,561	0.01	POWER GRID CORPORATION				
			134,466	0.12	OF INDIA	137,142	INR	357,727	0.31
FINLAND					SUN PHARMACEUTICALS	31,581	INR	368,271	0.32
KESKO UYJ "B"	11,360	EUR	213,173	0.19	TATA GLOBAL BEVERAGES	17,524	INR	172,943	0.15
			213,173	0.19				2,749,264	2.42
FRANCE					INDONESIA				
CARREFOUR	6,422	EUR	89,305	0.08	INDOFOOD SUKSES MAKMUR	185,000	IDR	73,198	0.06
IPSEN PROMESSES	1,001	EUR	92,866	0.08	UNILEVER INDONESIA	318,900	IDR	101,152	0.09
TOTAL	25,312	EUR	1,191,862	1.05				174,350	0.15
			1,374,033	1.21	IRELAND				
GERMANY					ACCENTURE CORP	1,393	USD	366,094	0.32
HELLOFRESH	6,965	EUR	148,474	0.13				366,094	0.32
HENKEL	3,505	EUR	199,497	0.18	ITALY				
TELEFONICA DEUTSCHLAND HOLDING	38,952	EUR	79,066	0.07	GENERALI	28,353	EUR	389,420	0.34
			427,037	0.38				389,420	0.34
GREAT BRITAIN					JAPAN				
HIKMA PHARMACEUTICALS	4,088	GBP	62,040	0.05	BROTHER INDUSTRIES	9,700	JPY	166,933	0.15
LIBERTY GLOBAL	6,554	USD	104,078	0.09	DAI NIPPON PRINTING	8,900	JPY	178,314	0.16
NEXT	5,627	GBP	302,576	0.27	DAIICHI SANKYO	1,900	JPY	53,057	0.05
RIO TINTO	8,306	GBP	454,837	0.40	FUJI PHOTO FILM	1,500	JPY	68,489	0.06
ROYALTY PHARMA	14,392	USD	582,012	0.51	HIROSE ELECTRIC	867	JPY	113,687	0.10
TESCO	306,197	GBP	704,123	0.62	ITOCHU	39,500	JPY	955,401	0.83
			2,209,666	1.94	JAPAN POST HOLDINGS	95,800	JPY	633,857	0.56
GREECE					JAPAN TOBACCO	50,200	JPY	823,343	0.71
JUMBO	4,834	EUR	64,641	0.06	KDDI	36,165	JPY	1,060,127	0.92
			64,641	0.06	KOBAYASHI				
HONG KONG					PHARMACEUTICAL	2,300	JPY	134,747	0.12
BUDWEISER BREWING	31,400	HKD	82,201	0.07	KYOWA HAKKO KOGYO	11,300	JPY	258,797	0.23
CHINA MERCHANTS HOLDINGS	14,000	HKD	17,603	0.02	MEIJI HOLDINGS	3,500	JPY	155,480	0.14
CITIC PACIFIC	187,000	HKD	176,283	0.16	MITSUBISHI ELECTRIC	72,700	JPY	655,202	0.58
CK HUTCHISON HOLDINGS	110,000	HKD	608,160	0.54	MIZUHO FINANCIAL GROUP	19,900	JPY	214,817	0.19
CK INFRASTRUCTURE HOLDINGS	2,500	HKD	12,755	0.01	NIPPON SHINYAKU	1,600	JPY	81,799	0.07
CLP HOLDINGS	65,500	HKD	495,220	0.44	NISSHIN SEIFUN	7,800	JPY	79,107	0.07
HANG SENG BANK	8,476	HKD	128,707	0.11	NITTO DENKO	5,700	JPY	308,342	0.27
HK ELECTRIC INVESTMENTS	115,500	HKD	80,925	0.07	NKSJ HOLDINGS	12,800	JPY	509,542	0.45
KINGBOARD CHEMICALS	5,000	HKD	14,140	0.01	NTT	40,200	JPY	1,084,813	0.94
LENOVO GROUP	294,000	HKD	204,492	0.18	OSAKA GAS	3,500	JPY	52,858	0.05
POWER ASSETS HOLDINGS	55,000	HKD	276,054	0.24	SEIKO EPSON	11,700	JPY	159,239	0.14
SITC INTERNATIONAL HOLDINGS	38,000	HKD	70,289	0.06	SEVEN AND I HOLDINGS	339	JPY	13,598	0.01
			2,166,829	1.91	SHIMIZU	1,400	JPY	6,858	0.01
					SHIN-ETSU CHEMICAL	4,823	JPY	477,485	0.42
					SHIONOGI	10,500	JPY	506,992	0.45
					SHIZUOKA BANK	13,900	JPY	85,372	0.08

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Equity Volatility Focused (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
SOFTBANK CORP	22,000	JPY	219,856	0.19	SAUDI ARABIA				
SUMITOMO CORP	48,200	JPY	600,231	0.53	SAUDI ELECTRICITY	33,991	SAR	222,023	0.20
T&D HOLDINGS	3,500	JPY	33,055	0.03				222,023	0.20
TOYOTA TSUSHO	9,100	JPY	281,654	0.25	SOUTH KOREA				
YAKULT HONSHA	5,452	JPY	316,773	0.28	DONGBU INSURANCE	2,011	KRW	77,589	0.07
			10,289,825	9.04	KT & G	3,716	KRW	224,930	0.19
JERSEY					LG UPLUS CORP	6,857	KRW	51,522	0.05
FERGUSON NEWCO	467	GBP	49,045	0.04	ORION CORP	239	KRW	17,206	0.02
			49,045	0.04	S1 CORP	488	KRW	19,749	0.02
MALAYSIA					SAMSUNG ELECTRONICS	3,499	KRW	129,864	0.11
DIGI COM	37,600	MYR	27,407	0.02	SK BIOSCIENCE	971	KRW	54,499	0.05
HARTALEGA HOLDINGS	50,600	MYR	18,114	0.02				575,359	0.51
MALAYAN BANKING	203,600	MYR	376,728	0.33	SPAIN				
NESTLE BERHAD	2,600	MYR	73,172	0.06	ENAGAS	5,720	EUR	88,369	0.08
PETRONAS GAS	32,200	MYR	114,578	0.10	ENDESA	11,744	EUR	177,235	0.16
PUBLIC BANK	607,700	MYR	554,362	0.49	RED ELECTRICA				
RHB CAPITAL	23,916	MYR	28,677	0.03	CORPORACION	17,730	EUR	272,175	0.23
SIME DARBY	88,000	MYR	40,612	0.04				537,779	0.47
TELEKOM MALAYSIA	32,100	MYR	37,867	0.03	SWITZERLAND				
TENAGA NASIONAL	94,000	MYR	163,187	0.14	BALOISE HOLDING	1,891	CHF	244,000	0.21
			1,434,704	1.26	BARRY CALLEBAUT	153	CHF	290,222	0.26
MEXICO					LOGITECH INTERNATIONAL	6,960	CHF	325,849	0.29
GRUPO AEROPORTUARIO DE SUR "B"	3,365	MXN	66,951	0.06	NOVARTIS	17,671	CHF	1,356,946	1.19
PROMOTORA Y OPERADORA DE INFRAESTRUCTURA	8,965	MXN	62,272	0.05	ROCHE HOLDING	2,269	CHF	744,384	0.65
			129,223	0.11	SGS SURVEILLANCE	237	CHF	508,795	0.45
NEW ZEALAND					SWISSCOM	1,013	CHF	476,730	0.42
SPARK NEW ZEALAND	66,555	NZD	188,234	0.17	ZURICH INSURANCE GROUP	2,653	CHF	1,065,243	0.94
			188,234	0.17				5,012,169	4.41
NORWAY					TAIWAN				
TELENOR	4,789	NOK	43,797	0.04	ASUSTEK COMPUTER	28,549	TWD	210,414	0.19
			43,797	0.04	CATHAY FINANCIAL HOLDING	128,966	TWD	162,279	0.14
PHILIPPINES					CHUNGHWA TELECOM	151,460	TWD	543,841	0.47
BANK OF THE PHILIPPINES ISLANDS	66,340	PHP	101,278	0.09	FAR EASTERN NEW CENTURY	135,000	TWD	137,556	0.12
BDO UNIBANK	80,540	PHP	153,180	0.14	FAR EASTONE				
GLOBE TELECOM	60	PHP	2,078	0.00	TELECOMMUNICATIONS	59,000	TWD	134,543	0.12
GLOBE TELECOM (XX00989CCO27)	5	PHP	30	0.00	PEGATRON CORP	60,000	TWD	110,555	0.10
METROPOLITAN BANK & TRUST	50,630	PHP	41,886	0.04	YANG MING MARINE	51,000	TWD	98,791	0.09
PHILIPPINE LONG DISTANCE TELEPHONE	3,295	PHP	84,757	0.07				1,397,979	1.23
UNIVERSAL ROBINA	29,760	PHP	57,870	0.05	TURKEY				
			441,079	0.39	BIM BIRLESIK MAGAZALAR	19,195	TRY	118,969	0.10
QATAR					KOC HOLDING	32,066	TRY	77,940	0.07
COMMERCIAL BANK OF QATAR	71,128	QAR	137,461	0.12				196,909	0.17
QATAR ELECTRICITY & WATER	16,087	QAR	77,393	0.07	UNITED ARAB EMIRATES				
QATAR INDUSTRIES	59,564	QAR	276,414	0.25	EMIRATES NBD	80,449	AED	281,447	0.25
QATAR INTERNATIONAL ISLAMIC BANK	24,330	QAR	72,821	0.06				281,447	0.25
			564,089	0.50	UNITED STATES				
					ADVANCE AUTO PARTS	1,909	USD	302,729	0.27
					AGILENT TECHNOLOGIES	4,172	USD	520,415	0.46
					AIRBNB	7,826	USD	850,686	0.75
					ALLSTATE	8,650	USD	1,091,111	0.96
					ALPHABET "A"	13,241	USD	1,300,399	1.14
					AMAZON.COM	11,399	USD	1,321,486	1.16
					AMERCO	307	USD	157,399	0.14

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Equity Volatility Focused (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
AMERICAN FINANCIAL GROUP	671	USD	83,432	0.07	LABORATORY AMER	3,897	USD	817,513	0.72
AMERICAN WATER WORKS	1,863	USD	246,959	0.22	LIBERTY GLOBAL	10,465	USD	176,440	0.16
AMGEN	4,617	USD	1,052,353	0.93	LKQ	10,408	USD	499,480	0.44
APPLE	28,603	USD	4,070,208	3.57	LOEWS	8,201	USD	416,447	0.37
ARCH CAPITAL GROUP	15,026	USD	690,895	0.61	MARKEL	568	USD	627,663	0.55
ARISTA NETWORKS	2,675	USD	309,177	0.27	MICROSOFT	11,933	USD	2,851,510	2.50
AT&T	59,037	USD	912,122	0.80	MONSTER BEVERAGE	12,981	USD	1,148,040	1.01
BEST BUY	7,917	USD	516,980	0.45	NETAPP	9,011	USD	570,486	0.50
BIO-RAD LABORATORIES	876	USD	372,650	0.33	NRG ENERGY	9,231	USD	362,594	0.32
BROWN-FORMAN "B"	10,491	USD	707,093	0.62	NVIDIA	27	USD	3,398	0.00
BUNGE	3,636	USD	300,770	0.26	PEPSICO	3,034	USD	503,401	0.44
CELANESE "A"	4,305	USD	392,874	0.35	PFIZER	33,799	USD	1,497,972	1.32
CHEVRON	10,744	USD	1,552,293	1.37	PPL	31,303	USD	809,496	0.71
CHURCH & DWIGHT	1,478	USD	107,303	0.09	PROCTER AND GAMBLE	403	USD	51,427	0.05
CINCINNATI FINANCE	6,659	USD	611,096	0.54	PUBLIC SERVICE				
CISCO SYSTEMS	33,779	USD	1,381,223	1.21	ENTERPRISE GROUP	12,093	USD	684,101	0.60
CMS ENERGY	11,864	USD	702,705	0.62	QORVO	4,149	USD	341,193	0.30
COGNEX	6,452	USD	273,887	0.24	QUEST DIAGNOSTICS	4,747	USD	596,081	0.52
COGNIZANT TECHNOLOGY SOLUTIONS	9,893	USD	581,412	0.51	REGENERON PHARMS	1,731	USD	1,211,960	1.07
COLGATE-PALMOLIVE	6,091	USD	434,166	0.38	ROBERT HALF INTERNATIONAL	4,427	USD	343,314	0.30
CONOCOPHILLIPS	976	USD	100,372	0.09	SCHEIN HENRY	5,479	USD	366,655	0.32
COPART	8,152	USD	897,698	0.79	SEMPRA	5,673	USD	851,007	0.75
COSTCO WHOLESALE	2,435	USD	1,169,871	1.03	TARGET	937	USD	141,450	0.12
DELL TECHNOLOGIES	10,628	USD	370,173	0.33	TESLA MOTORS	2,222	USD	605,984	0.53
DIAMONDBACK ENERGY	3,414	USD	410,977	0.36	TEXAS INSTRUMENTS	8,430	USD	1,330,760	1.17
DTE ENERGY	7,904	USD	920,895	0.81	TRAVELERS COMPANIES	414	USD	64,031	0.06
DUKE ENERGY	3,747	USD	353,754	0.31	TYSON FOODS "A"	12,317	USD	824,130	0.72
EOG RESOURCES	4,815	USD	539,906	0.47	UGI	8,875	USD	291,455	0.26
EXELON	14,316	USD	543,006	0.48	UNITED RENTALS	1,855	USD	506,267	0.45
EXXON MOBIL	13,521	USD	1,199,989	1.06	UNITEDHEALTH GP	172	USD	88,386	0.08
F5 NETWORKS	2,347	USD	349,257	0.31	UNIVERSAL HEALTH SERVICES "B"	2,423	USD	220,517	0.19
FASTENAL	23,910	USD	1,106,794	0.97	VERIZON COMMUNICATIONS	30,261	USD	1,159,904	1.02
FNFV GROUP	10,125	USD	372,296	0.33	WATERS	2,433	USD	670,097	0.59
GENERAL DYNAMICS	5,188	USD	1,112,255	0.98	WESTERN UNION	13,259	USD	182,245	0.16
GENERAL MOTORS	19,987	USD	658,971	0.58	WEYERHAEUSER	32,527	USD	925,393	0.81
GENUINE PARTS	5,689	USD	858,413	0.75	WP CAREY REIT	7,939	USD	547,712	0.48
GILEAD SCIENCES	19,407	USD	1,219,730	1.07	ZOETIS	6,623	USD	1,002,987	0.88
GRAINGER W W	1,971	USD	967,189	0.85	ZOOM VIDEO COMMUNICATIONS	7,306	USD	553,649	0.49
GUIDEWIRE SOFTWARE	865	USD	54,936	0.05				64,832,241	57.01
HALFMOON PARENT	4,473	USD	1,263,265	1.11	TOTAL SHARES			113,426,007	99.76
HEICO	1,462	USD	212,253	0.19	PREFERRED SHARES				
HEICO CORPORATION	3,141	USD	362,974	0.32	GERMANY				
INCYTE GENOMICS	8,069	USD	543,770	0.48	PORSCHE	5,914	EUR	335,684	0.30
INTEL	35,891	USD	947,522	0.83				335,684	0.30
JOHNSON & JOHNSON	11,882	USD	1,953,638	1.72	TOTAL PREFERRED SHARES			335,684	0.30
JP MORGAN CHASE	1,061	USD	113,198	0.10	TOTAL TRANSFERABLE SECURITIES				
JUNIPER NETWORKS	12,227	USD	324,871	0.29	ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			113,761,691	100.06
KEYSIGHT TECHNOLOGIES	6,482	USD	1,043,991	0.92					
KINDER MORGAN	6,410	USD	107,624	0.09					
KNIGHT SWIFT									
TRANSPORTATION HOLDINGS	1,285	USD	63,685	0.06					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Equity Volatility Focused (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
SHARES				
BELGIUM				
BELGACOM	5,086	EUR	52,516	0.05
			52,516	0.05
QATAR				
OOREDOO QSC	23,168	QAR	56,620	0.05
			56,620	0.05
SINGAPORE				
BOC AVIATION	8,700	HKD	61,787	0.05
			61,787	0.05
SOUTH KOREA				
INDUSTRIAL BANK OF KOREA	9,186	KRW	61,124	0.05
			61,124	0.05
UNITED STATES				
ALPHABET	3,537	USD	349,420	0.31
			349,420	0.31
TOTAL SHARES			581,467	0.51
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
OTHER TRANSFERABLE SECURITIES				
SHARES				
RUSSIAN FEDERATION				
INTER RAO UES*	1,320,800	RUB	-	0.00
			-	0.00
TOTAL SHARES			-	0.00
DEPOSITARY RECEIPTS				
NETHERLANDS				
X5 RETAIL GROUP*	4,312	RUB	-	0.00
			-	0.00
RUSSIAN FEDERATION				
MAGNIT	11,945	USD	148	0.00
			148	0.00
TOTAL DEPOSITARY RECEIPTS			148	0.00
TOTAL OTHER TRANSFERABLE SECURITIES			148	0.00
TOTAL INVESTMENTS			114,343,306	100.57
OTHER NET LIABILITIES			(643,787)	(0.57)
TOTAL NET ASSETS			113,699,519	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 2022

Global Real Estate Equity
Statement of investments as at 30 September 2022
(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					SPAIN				
SHARES					UNITED STATES				
AUSTRALIA					CAPITAMALL REIT				
DEXUS PROPERTY	2,399,505	AUD	11,910,120	1.14	MAPLETREE LOGISTICS REIT	4,784,800	SGD	19,747,270	1.89
GENERAL PROPERTY GROUP	4,403,843	AUD	10,844,456	1.03				5,201,957	0.49
VICINITY CENTRES REIT	5,905,709	AUD	6,587,926	0.63				24,949,227	2.38
			29,342,502	2.80	SPAIN				
BELGIUM					INMOBILIARIA COLONIAL				
AEDIFICA	177,102	EUR	13,671,637	1.31	3,561,832	EUR		17,153,634	1.64
WAREHOUSES DE PAUW	682,955	EUR	16,726,417	1.60				17,153,634	1.64
			30,398,054	2.91	UNITED STATES				
CANADA					ALEXANDRIA REAL ESTATE				
RIOCAN REIT	777,084	CAD	10,372,054	0.99	REIT	141,992	USD	19,871,780	1.90
			10,372,054	0.99	AVALONBAY COMMUNITIES	70,155	USD	12,804,691	1.22
FRANCE					BROADSTONE NET LEASE				
KLEPIERRE	469,127	EUR	8,106,994	0.77	909,949	USD		14,022,314	1.34
			8,106,994	0.77	CAMDEN PROPERTY REIT	225,916	USD	26,870,449	2.57
GERMANY					COUSINS PROPERTIES				
DEUTSCHE ANNINGTON					733,861	USD		17,157,670	1.64
IMMOBILIEN	1,316,308	EUR	28,549,990	2.73	CUBESMART	796,524	USD	31,510,489	3.01
LEG IMMOBILIEN GMBH	471,553	EUR	28,290,233	2.70	DUKE REALTY	425,505	USD	20,807,194	1.99
			56,840,223	5.43	DOUGLAS EMMETT	537,979	USD	9,581,406	0.91
GREAT BRITAIN					EQUITY LIFESTYLE				
BIG YELLOW GROUP REIT	898,788	GBP	10,574,956	1.01	PROPERTIES REIT	387,295	USD	24,252,413	2.32
BRITISH LAND REIT	4,100,012	GBP	16,009,790	1.53	EQUITY RESIDENTIAL	191,350	USD	12,784,094	1.22
DERWENT LONDON REIT	465,537	GBP	10,518,297	1.01	ESSEX PROPERTY REIT	53,097	USD	12,742,749	1.22
GREAT PORTLAND ESTATES	2,108,786	GBP	10,287,140	0.98	FEDERAL REALTY				
LAND SECURITIES	1,814,067	GBP	10,562,619	1.01	INVESTMENT TRUST	239,317	USD	21,595,966	2.06
LONDONMETRIC PROPERTY	4,047,145	GBP	7,870,052	0.75	HEALTHPEAK	1,189,586	USD	27,170,144	2.60
SEGRO REIT	4,012,955	GBP	33,472,015	3.20	HUDSON PACIFIC				
UNITE GROUP	1,115,185	GBP	10,662,400	1.02	PROPERTIES REIT	895,775	USD	9,835,610	0.94
			109,957,269	10.51	INVITATION HOMES REIT	872,779	USD	29,526,114	2.82
HONG KONG					KIMCO REALTY				
SWIRE PROPERTIES	5,509,536	HKD	11,861,445	1.13	1,130,424	USD		20,698,063	1.98
THE LINK REIT	2,118,474	HKD	14,816,013	1.42	NATIONAL RETAIL				
			26,677,458	2.55	PROPERTIES				
JAPAN					PROLOGIS				
ADVANCE RESIDENCE					525,440	USD		20,802,170	1.99
INVESTMENT	8,512	JPY	20,847,034	1.99	PROLOGIS	397,611	USD	40,957,909	3.92
GLP REIT "J"	22,013	JPY	24,348,208	2.33	PUBLIC STORAGE	109,659	USD	31,885,547	3.05
JAPAN REAL ESTATE					REALTY INCOME	308,771	USD	17,899,455	1.71
INVESTMENT	2,438	JPY	10,055,518	0.96	REGENCY CENTERS	398,784	USD	21,442,616	2.05
NIPPON BUILDING FUND	2,329	JPY	10,233,473	0.98	REXFORD INDUSTRIAL				
NIPPON PROLOGIS REIT	11,103	JPY	24,277,864	2.32	REALTY	447,424	USD	22,930,480	2.19
			89,762,097	8.58	SIMON PROPERTY GROUP	91,787	USD	8,240,637	0.79
					STORE CAPITAL				
					VENTAS				
					518,630				
					656,927				
					517,819,945				
					49.49				
					921,379,457				
					88.05				
					TOTAL SHARES				
					TOTAL TRANSFERABLE SECURITIES				
					ADMITTED TO AN OFFICIAL STOCK				
					EXCHANGE LISTING				
					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
					MARKET				
					SHARES				
					SWEDEN				
					FABEGE				
					844,192				
					SEK				
					5,763,099				
					0.55				
					5,763,099				
					0.55				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Real Estate Equity (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets
UNITED STATES				
WELLTOWER	428,106	USD	27,180,450	2.60
			27,180,450	2.60
TOTAL SHARES			32,943,549	3.15
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			32,943,549	3.15
COLLECTIVE INVESTMENT SCHEMES				
CANADA				
ALLIED PROPERTIES REIT	942,836	CAD	18,684,490	1.78
			18,684,490	1.78
FRANCE				
GECINA	254,589	EUR	19,990,055	1.91
			19,990,055	1.91
JAPAN				
UNITED URBAN INVESTMENT	11,820	JPY	12,208,297	1.17
			12,208,297	1.17
UNITED STATES				
FIRST INDUSTRIAL REALTY TRUST	575,448	USD	25,866,388	2.47
			25,866,388	2.47
TOTAL COLLECTIVE INVESTMENT SCHEMES			76,749,230	7.33
TOTAL INVESTMENTS			1,031,072,236	98.53
OTHER NET ASSETS			15,346,715	1.47
TOTAL NET ASSETS			1,046,418,951	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Brazil Equity
Statement of investments as at 30 September 2022
(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	1,786,300	BRL	5,155,281	4.07	CENTRAIS ELECTRICAS				
ATACADAO DISTRIBUICAO					BRASILEIRAS "B"	519,000	BRL	4,319,842	3.41
COMERCIO E INDUSTRIA LTD	870,800	BRL	3,149,070	2.49	GERDAU	999,400	BRL	4,515,809	3.57
B3 SA BRASIL					ITAU INVESTIMENTOS	1,127,400	BRL	2,017,662	1.59
BOLSA BALCAO	2,528,469	BRL	5,899,457	4.66	ITAU UNIBANCO BANCO				
BANCO BTG PACTUAL	1,174,700	BRL	5,329,624	4.21	MULTIPL0	2,451,800	BRL	12,624,243	9.98
BANCO DO BRASIL	113,100	BRL	803,578	0.63	PETROBRAS	1,816,199	BRL	9,888,805	7.81
BB SEGURIDADE								48,645,586	38.42
PARTICIPACOES	149,600	BRL	732,394	0.58	TOTAL PREFERRED SHARES			48,645,586	38.42
BRF	138,200	BRL	333,181	0.26	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			124,058,207	97.97
CENTRAIS ELECTRICAS					EXCHANGE LISTING				
BRASILEIRAS	403,000	BRL	3,205,314	2.53	TOTAL INVESTMENTS			124,058,207	97.97
COSAN INDUSTRIA					OTHER NET ASSETS			2,570,429	2.03
COMERCIO	1,475,300	BRL	4,699,598	3.71	TOTAL NET ASSETS			126,628,636	100.00
ENERGISA	258,400	BRL	1,993,591	1.57					
HAPVIDA PARTICIPACOES E INVESTIMENTOS	3,021,923	BRL	4,156,726	3.28					
INTER & CO	128,362	BRL	420,054	0.33					
JBS	259,800	BRL	1,214,739	0.96					
KLABIN	150,300	BRL	503,237	0.40					
LOCALIZA RENT A CAR	535,365	BRL	6,015,971	4.75					
LOCALIZA RENT A CAR (BRRENTD01OR9)	1,642	BRL	3,239	0.00					
LOJAS RENNER	1,012,010	BRL	5,150,935	4.07					
MAGAZINE LUIZA	1,716,700	BRL	1,326,679	1.05					
NATURA & CO HOLDINGS	427,800	BRL	1,097,014	0.87					
RAIA DROGASIL	252,700	BRL	1,048,858	0.83					
REDE D'OR SAO LUIZ	516,900	BRL	2,811,540	2.22					
SUZANO PAPEL E CELULOSE	637,300	BRL	5,210,240	4.11					
TOTVS	37,600	BRL	201,178	0.16					
VALE	462,833	BRL	6,126,782	4.84					
VIBRA ENERGIA	281,100	BRL	889,213	0.70					
WEG	1,079,900	BRL	6,321,054	4.99					
			73,798,547	58.27					
UNITED STATES					UNITED STATES				
MERCADOLIBRE	1,309	USD	1,112,349	0.88					
			1,112,349	0.88					
TOTAL SHARES			74,910,896	59.15					
DEPOSITARY RECEIPTS					DEPOSITARY RECEIPTS				
BRAZIL					BRAZIL				
VALE	37,952	USD	501,725	0.40					
			501,725	0.40					
TOTAL DEPOSITARY RECEIPTS			501,725	0.40					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Economic Scale US Equity
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					LIBERIA				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					ROYAL CARIBBEAN CRUISES				
SHARES					1,816 USD				
CANADA					72,767 0.03				
LIONS GATE ENTERTAINMENT	9,949	USD	74,618	0.03	72,767 0.03				
MASONITE INTERNATIONAL CORP	474	USD	35,133	0.01	NETHERLANDS				
PROGRESSIVE WASTE CONNECTIONS	1,140	USD	155,518	0.07	CORE LABORATORIES				
			265,269	0.11	1,111 USD				
CHINA					NXP SEMICONDUCTORS				
SIGNET JEWELERS	1,329	USD	75,328	0.03	2,110 USD				
			75,328	0.03	336,378 0.14				
GREAT BRITAIN					SINGAPORE				
CAPRI HOLDINGS	1,640	USD	64,714	0.03	FLEXTRONICS INTERNATIONAL				
CUSHMAN AND WAKEFIELD	16,719	USD	190,429	0.08	56,651 USD				
GATES INDUSTRIAL	7,281	USD	72,956	0.03	963,634 0.40				
JANUS HENDERSON GROUP	2,768	USD	57,353	0.02	SWITZERLAND				
NOBLE CORP	1,311	USD	38,989	0.02	ACE				
ROYALTY PHARMA	2,521	USD	101,949	0.04	1,833 USD				
SENSATA TECHNOLOGIES HOLDING	2,495	USD	94,910	0.04	GARMIN				
TRONOX HOLDINGS	3,225	USD	39,442	0.02	1,067 USD				
			660,742	0.28	T E CONNECTIVITY				
IRELAND					2,296 USD				
ACCENTURE CORP	8,804	USD	2,313,778	0.96	686,046 0.29				
ALLEGION	678	USD	61,566	0.03	UNITED STATES				
AON PLC IRELAND	1,966	USD	531,135	0.22	3M CO				
CIMPRESS	1,440	USD	36,634	0.02	5,830 USD				
ENDO INTERNATIONAL	77,680	USD	7,395	0.00	AARON'S				
JAZZ PHARMACEUTICALS	233	USD	31,511	0.01	3,730 USD				
JOHNSON CONTROLS INTERNATIONAL	14,390	USD	716,766	0.30	ABBOTT LABORATORIES				
LINDE	2,523	USD	687,038	0.29	8,896 USD				
MEDTRONIC	9,540	USD	792,965	0.33	7,736 USD				
NVENT ELECTRIC	2,489	USD	79,499	0.03	1,050,007 0.44				
PENTAIR	2,311	USD	95,560	0.04	5,344 USD				
PERRIGO	3,174	USD	115,184	0.05	ABM INDUSTRIES				
SEAGATE TECHNOLOGY HOLDINGS	3,483	USD	191,948	0.08	13,398 USD				
STERIS	372	USD	63,110	0.03	ACADIA HEALTHCARE				
TRANE TECHNOLOGIES	1,951	USD	286,017	0.12	1,539 USD				
TRINSEO	156	USD	2,927	0.00	5,565 USD				
WEATHERFORD INTERNATIONAL	3,820	USD	123,653	0.05	27,247 0.01				
WILLIS TOWERS WATSON	1,743	USD	353,951	0.15	1,914 USD				
			6,490,637	2.71	143,359 0.06				
JERSEY					ACUIITY BRANDS				
AMCOR	19,781	USD	213,734	0.09	439 USD				
DELPHI AUTOMOTIVE CORP	6,533	USD	530,479	0.22	ACUSHNET HOLDINGS CORP				
			744,213	0.31	873 USD				
					ADDUS HOMECARE				
					1,350 USD				
					ADOBE SYSTEMS				
					658 USD				
					ADT INC				
					26,621 USD				
					ADTALEM GLOBAL				
					EDUCATION				
					1,003 USD				
					ADVANCE AUTO PARTS				
					1,124 USD				
					ADVANCED DRAINAGE				
					SYSTEMS				
					147 USD				
					ADVANCED ENERGY				
					464 USD				
					INDUSTRIES				
					1,537 USD				
					ADVANCED MICRO DEVICES				
					61,465 USD				
					ADVANTAGE SOLUTIONS				
					5,404 USD				
					AECOM TECHNOLOGY				
					3,498 USD				
					AES				
					755 USD				
					AFFILIATED MANAGERS				
					4,162 USD				
					AFLAC				
					1,051 USD				
					AGCO				
					969 USD				
					AGILENT TECHNOLOGIES				
					751 USD				
					AIR PRODUCTS & CHEMICALS				
					AIR TRANSPORT SERVICES				
					GROUP				
					1,195 USD				
					AIRBNB				
					160 USD				
					AKAMAI TECHNOLOGIES				
					788 USD				
					ALASKA AIR GROUP				
					3,696 USD				
					ALBANY INTERNATIONAL "A"				
					384 USD				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
ALBEMARLE	209	USD	56,206	0.02	APARTMENT INCOME REIT	994	USD	38,309	0.02
ALIGN TECHNOLOGY	295	USD	64,068	0.03	API GROUP	959	USD	13,253	0.01
ALLEGHANY	73	USD	61,356	0.03	APOGEE ENTERPRISES	943	USD	36,900	0.02
ALLEGHENY TECHNOLOGIES	1,223	USD	33,596	0.01	APPLE	41,490	USD	5,904,026	2.45
ALLIANCE DATA SYSTEMS	1,989	USD	63,787	0.03	APPLIED MATERIALS	2,836	USD	237,345	0.10
ALLISON TRANSMISSION HOLDING	1,534	USD	53,030	0.02	APPLOVIN	768	USD	15,736	0.01
ALLSCRIPTS HEALTHCARE SOLUTIONS	4,118	USD	63,500	0.03	APTARGROUP	767	USD	74,491	0.03
ALLSTATE	3,715	USD	468,610	0.20	ARAMARK HOLDINGS	9,822	USD	312,634	0.13
ALLY FINANCIAL	4,144	USD	117,980	0.05	ARCBEST	1,026	USD	76,519	0.03
ALPHA METALLURGICAL RESOURCES	40	USD	5,572	0.00	ARCH CAPITAL GROUP	1,245	USD	57,245	0.02
ALPHABET "A"	24,796	USD	2,435,214	1.02	ARCH RESOURCES	85	USD	10,278	0.00
ALTICE USA	25,354	USD	146,039	0.06	ARCHER DANIELS MIDLAND	3,266	USD	265,265	0.11
ALTRA HOLDINGS	1,094	USD	37,645	0.02	ARCONIC	5,430	USD	170,991	0.07
ALTRIA GROUP	9,690	USD	397,581	0.17	ARCONIC ROLLED PRODUCTS	3,102	USD	53,416	0.02
AMAZON.COM	28,024	USD	3,248,821	1.35	ARCOSA	562	USD	32,815	0.01
AMC ENTERTAINMENT HOLDINGS	12,627	USD	90,788	0.04	ARES MANAGEMENT	1,078	USD	68,345	0.03
AMC NETWORKS	885	USD	18,629	0.01	ARMSTRONG WORLD INDUSTRIES	532	USD	42,470	0.02
AMEDISYS	115	USD	11,646	0.00	ARROW ELECTRONIC	779	USD	73,608	0.03
AMERCO	94	USD	48,194	0.02	ARTISAN PARTNERS ASSET MANAGEMENT	1,226	USD	33,163	0.01
AMEREN	570	USD	46,541	0.02	ASGN	315	USD	29,084	0.01
AMERICAN AIRLINES GROUP	46,519	USD	571,486	0.24	ASHLAND GLOBAL HOLDINGS	570	USD	54,275	0.02
AMERICAN AXLE & MANUFACTURING	9,337	USD	65,359	0.03	ASSOCIATED BAN-CORP	2,358	USD	48,009	0.02
AMERICAN EAGLE OUTFITTERS	9,501	USD	96,815	0.04	ASSURANT	578	USD	85,394	0.04
AMERICAN ELECTRIC POWER	1,098	USD	96,613	0.04	ASSURED GUARANTY	477	USD	23,263	0.01
AMERICAN EXPRESS	4,430	USD	610,808	0.25	AT&T	183,346	USD	2,832,695	1.18
AMERICAN FINANCIAL GROUP	606	USD	75,350	0.03	ATKORE INTERNATIONAL GROUP	141	USD	11,126	0.00
AMERICAN INTERNATIONAL GROUP	8,150	USD	393,564	0.16	ATLAS AIR WORLDWIDE HOLDINGS	667	USD	64,065	0.03
AMERICAN TOWER	293	USD	62,731	0.03	AUTODESK	348	USD	66,423	0.03
AMERICAN WATER WORKS	246	USD	32,610	0.01	AUTOLIV	3,730	USD	254,125	0.11
AMERICAN WOODMARK	1,071	USD	48,195	0.02	AUTOMATIC DATA PROCESSING	2,457	USD	562,678	0.23
AMERIPRISE FINANCIAL	783	USD	200,581	0.08	AUTONATION	1,026	USD	106,468	0.04
AMERISOURCEBERGEN	665	USD	91,125	0.04	AUTOZONE	164	USD	353,095	0.15
AMETEK	1,040	USD	118,726	0.05	AVALONBAY COMMUNITIES	430	USD	78,484	0.03
AMGEN	3,914	USD	892,118	0.37	AVANOS MEDICAL	1,638	USD	36,921	0.02
AMKOR TECHNOLOGY	8,621	USD	146,643	0.06	AVANTOR	1,897	USD	37,997	0.02
AMNEAL PHARMACEUTICALS	12,202	USD	25,319	0.01	AVERY DENNISON	970	USD	160,050	0.07
AMPHENOL	6,153	USD	420,742	0.18	AVIENT CORPORATION	748	USD	23,113	0.01
ANALOG DEVICES	1,884	USD	267,321	0.11	AVIS BUDGET GROUP	1,688	USD	257,234	0.11
ANGI HOMESERVICES	3,199	USD	9,501	0.00	AVNET	1,698	USD	62,486	0.03
ANNALY CAPITAL MANAGEMENT	1,969	USD	34,418	0.01	AXALTA COATING SYSTEMS	3,052	USD	65,587	0.03
ANSYS	148	USD	33,901	0.01	AXIS CAPITAL HOLDINGS	563	USD	28,189	0.01
ANTERO RESOURCES CORP	344	USD	10,454	0.00	AZZ	403	USD	15,177	0.01
ANTHEM	1,300	USD	607,867	0.25	BAKER HUGHES	10,678	USD	224,879	0.09
AO SMITH	1,681	USD	82,369	0.03	BALL	2,515	USD	122,128	0.05
APA	3,821	USD	132,818	0.06	BANK OF AMERICA	100,728	USD	3,120,049	1.30
					BANK OF NEW YORK MELLON	13,891	USD	546,472	0.23
					BANKUNITED	783	USD	27,084	0.01
					BARNES GROUP	1,140	USD	33,721	0.01

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
BARRETT BUSINESS SERVICES	644	USD	50,738	0.02	BRUKER BIOSCIENCES	683	USD	36,807	0.02
BAXTER INTERNATIONAL	3,245	USD	179,968	0.08	BRUNSWICK	1,157	USD	77,282	0.03
BECTON DICKINSON	905	USD	204,983	0.09	BUCKLE	1,043	USD	33,866	0.01
BED BATH & BEYOND	23,094	USD	147,802	0.06	BUILDERS FIRSTSOURCE	1,205	USD	72,300	0.03
BELDEN CDT	943	USD	57,646	0.02	BUNGE	1,506	USD	124,576	0.05
BELLRING DISTRIBUTION	1,109	USD	22,945	0.01	BURLINGTON STORES	739	USD	84,309	0.04
BENCHMARK ELECTRONICS	2,444	USD	61,907	0.03	BWX TECHNOLOGIES	504	USD	25,734	0.01
BENTLEY SYSTEMS	1,659	USD	52,507	0.02	CABOT	631	USD	41,116	0.02
BERKSHIRE HATHAWAY "B"	11,121	USD	3,012,344	1.26	CABOT OIL & GAS	3,360	USD	87,394	0.04
BERRY PLASTICS GROUP	3,352	USD	158,315	0.07	CACI INTERNATIONAL "A"	353	USD	93,143	0.04
BEST BUY	6,290	USD	410,737	0.17	CADENCE BANK	1,807	USD	46,386	0.02
BGC PARTNERS	23,318	USD	75,317	0.03	CADENCE DESIGN SYSTEM	422	USD	70,339	0.03
BIG LOTS	3,780	USD	61,690	0.03	CAESARS ENTERTAINMENT	812	USD	26,967	0.01
BIOGEN IDEC	1,677	USD	447,927	0.19	CALERES	1,237	USD	30,999	0.01
BIO-RAD LABORATORIES	155	USD	65,937	0.03	CALIFORNIA RESOURCES	617	USD	23,872	0.01
BJ'S RESTUARANTS	485	USD	11,548	0.00	CALLAWAY GOLF	1,674	USD	33,011	0.01
BJS WHOLESALE CLUB HOLDINGS	1,341	USD	99,194	0.04	CAMPBELL SOUP	2,829	USD	132,737	0.06
BLACK KNIGHT	505	USD	33,072	0.01	CAMPING WORLD HOLDINGS	617	USD	15,746	0.01
BLACKROCK	859	USD	483,102	0.20	CAPITAL ONE FINANCIAL	5,284	USD	497,700	0.21
BLACKSTONE GROUP	3,660	USD	310,880	0.13	CARDINAL HEALTH	4,265	USD	287,589	0.12
BLACKSTONE MORTGAGE TRUST "A"	1,301	USD	31,211	0.01	CARLISLEPANIES	285	USD	81,026	0.03
BLOOMIN BRANDS	3,532	USD	65,942	0.03	CARLYLE GROUP	2,378	USD	62,744	0.03
BLUE OWL CAPITAL	948	USD	8,878	0.00	CARMAX	668	USD	44,636	0.02
BOEING	6,869	USD	856,427	0.36	CARNIVAL	15,214	USD	115,474	0.05
BOISE CASCADE	3,383	USD	202,845	0.08	CARPENTER TECHNOLOGY	707	USD	22,942	0.01
BOK FINANCIAL	685	USD	60,883	0.03	CARRIER GLOBAL	15,573	USD	560,161	0.23
BOOKING HOLDINGS	146	USD	247,601	0.10	CARTERS	758	USD	49,937	0.02
BOOZ ALLEN HAMILTON HOLDING	1,646	USD	153,325	0.06	CASEY'S GENERAL STORES	518	USD	105,439	0.04
BORGWARNER	6,630	USD	212,558	0.09	CATALENT	384	USD	28,685	0.01
BOSTON PROPERTIES	455	USD	34,239	0.01	CATERPILLAR	4,076	USD	681,629	0.28
BOSTON SCIENTIFIC	4,227	USD	168,066	0.07	CBIZ	819	USD	35,528	0.01
BOYD GAMING	852	USD	41,586	0.02	CBL & ASSOCIATES				
BRADY "A"	838	USD	35,259	0.01	PROPERTIES	1,041	USD	26,827	0.01
BRIGHT HORIZONS FAMILY SOLUTION	1,394	USD	82,009	0.03	CBOE HOLDINGS	320	USD	38,074	0.02
BRIGHTHOUSE FINANCIAL	603	USD	26,701	0.01	CBRE GROUP	7,767	USD	527,224	0.22
BRIGHTSPHERE INVESTMENT GROUP	2,627	USD	40,298	0.02	CDW	394	USD	62,902	0.03
BRIGHTVIEW HOLDINGS	8,175	USD	65,891	0.03	CELANESE "A"	817	USD	74,559	0.03
BRINKER INTERNATIONAL	2,817	USD	71,974	0.03	CENTENE	3,114	USD	244,947	0.10
BRINK'S	2,411	USD	119,200	0.05	CENTERPOINT ENERGY	2,090	USD	59,670	0.02
BRISTOL MYERS SQUIBB	9,615	USD	687,569	0.29	CF INDUSTRIES HOLDINGS	1,287	USD	124,981	0.05
BRIXMOR PROPERTY GROUP	1,712	USD	31,552	0.01	CH ROBINSON WORLDWIDE	1,090	USD	106,722	0.04
BROADCOM CORP	867	USD	395,144	0.16	CHAMPIONX CORP	1,859	USD	36,845	0.02
BROADRIDGE FINANCIAL SOLUTIONS	575	USD	84,692	0.04	CHANGE HEALTHCARE	4,795	USD	131,839	0.06
BROOKDALE SENIOR LIVING	40,512	USD	175,620	0.07	CHARLES RIVER LABORATORIES	329	USD	67,221	0.03
BROWN & BROWN	1,646	USD	100,801	0.04	CHARLES SCHWAB	5,622	USD	410,968	0.17
BROWN-FORMAN "B"	869	USD	58,571	0.02	CHARTER COMMUNICATIONS "A"	2,823	USD	875,356	0.37
					CHEESECAKE FACTORY	1,873	USD	56,452	0.02
					CHEMED	67	USD	29,734	0.01
					CHESAPEAKE ENERGY	1,025	USD	97,134	0.04
					CHEVRON	13,176	USD	1,903,667	0.79
					CHEWY	586	USD	18,623	0.01

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
CHICAGO MERCANTILE EXCHANGE	905	USD	163,031	0.07	COSTCO WHOLESALE	1,853	USD	890,255	0.37
CHICO'S FAS	5,862	USD	28,548	0.01	COTY "A"	17,751	USD	114,405	0.05
CHILDRENS PLACE RETAIL STORES	827	USD	26,439	0.01	COUSINS PROPERTIES	946	USD	22,117	0.01
CHIPOTLE MEXIAN GRIL	96	USD	147,357	0.06	COVETRUS	992	USD	20,733	0.01
CHURCH & DWIGHT	524	USD	38,042	0.02	COWEN	1,738	USD	67,139	0.03
CIENA	833	USD	34,470	0.01	CRACKER BARREL OLD				
CINCINNATI FINANCE	463	USD	42,490	0.02	COUNTRY STORE	783	USD	74,307	0.03
CINEMARK HOLDINGS	1,633	USD	20,331	0.01	CRANE HOLDINGS	791	USD	70,241	0.03
CINTAS	419	USD	164,390	0.07	CREDIT ACCEPTANCE GROUP	96	USD	41,987	0.02
CISCO SYSTEMS	37,333	USD	1,526,546	0.64	CROCS	298	USD	21,182	0.01
CITIGROUP	48,138	USD	2,055,010	0.86	CROWN CASTLE REIT	1,000	USD	144,190	0.06
CITIZENS FINANCIAL GROUP	5,209	USD	180,804	0.08	CROWN HOLDING	1,755	USD	143,226	0.06
CITRIX SYSTEMS	905	USD	94,030	0.04	CSG SYSTEM INTERNATIONAL	473	USD	25,594	0.01
CLEAN HARBORS	527	USD	58,666	0.02	CSX	13,486	USD	364,999	0.15
CLEAR CHANNEL OUTDOOR HOLDINGS	19,149	USD	27,383	0.01	CULLEN-FROST BANKERS	339	USD	45,565	0.02
CLEARWAY ENERGY	1,099	USD	35,553	0.01	CUMMINS	2,015	USD	417,206	0.17
CLEVELAND CLIFFS	4,161	USD	57,880	0.02	CURTISS WRIGHT	419	USD	59,167	0.02
CMS ENERGY	721	USD	42,705	0.02	CVR ENERGY	873	USD	25,762	0.01
CNO FINANCIAL GROUP	1,862	USD	34,093	0.01	CVS CAREMARK	15,392	USD	1,497,180	0.62
COCA COLA BOTTLING	150	USD	62,700	0.03	DANA HOLDING	10,499	USD	123,573	0.05
COCA-COLA	15,960	USD	906,209	0.38	DANAHER	1,259	USD	332,263	0.14
COGNIZANT TECHNOLOGY SOLUTIONS	20,814	USD	1,223,239	0.51	DARDEN RESTAURANTS	1,462	USD	187,502	0.08
COHERENT CORP	940	USD	33,859	0.01	DARLING INTERNATIONAL	903	USD	60,483	0.03
COLGATE-PALMOLIVE	4,884	USD	348,132	0.15	DAVITA HEALTHCARE PARTNERS	4,228	USD	358,704	0.15
COLUMBIA SPORTSWEAR	781	USD	52,671	0.02	DECKERS OUTDOOR	60	USD	18,611	0.01
COMCAST	48,887	USD	1,480,787	0.62	DEERE	1,341	USD	455,256	0.19
COMERICA	1,673	USD	120,121	0.05	DELEK US HOLDINGS	1,001	USD	27,487	0.01
COMFORT SYSTEMS	594	USD	59,044	0.02	DELL TECHNOLOGIES	16,571	USD	577,168	0.24
COMMERCE BANCSHARES	789	USD	52,981	0.02	DELTA AIR LINES	21,679	USD	615,900	0.26
COMMERCIAL METALS	1,654	USD	59,974	0.03	DELUXE	1,455	USD	24,066	0.01
COMMSCOPE HOLDING	14,838	USD	138,290	0.06	DENTSPLY SIRONA	2,688	USD	78,973	0.03
COMMUNITY HEALTH SYSTEMS	78,531	USD	182,585	0.08	DESIGNER BRANDS	2,705	USD	41,819	0.02
COMPASS MINERALS INTERNATIONAL	406	USD	15,952	0.01	DEVON ENERGY	3,082	USD	187,910	0.08
CONAGRA FOODS	4,855	USD	160,458	0.07	DIAMONDBACK ENERGY	566	USD	68,135	0.03
CONCENTRIX	8,233	USD	921,931	0.38	DICK'S SPORTING GOODS	1,775	USD	191,700	0.08
CONOCOPHILLIPS	8,255	USD	848,944	0.35	DIEBOLD	39,438	USD	99,778	0.04
CONS EDISON	798	USD	68,923	0.03	DIGITAL REALTY TRUST REIT	557	USD	54,358	0.02
CONSOL ENERGY	1,060	USD	16,589	0.01	DIGITALBRIDGE GROUP	3,699	USD	46,755	0.02
CONSOLIDATED COMMUNICATIONS	4,398	USD	18,692	0.01	DILLARDS "A"	323	USD	88,056	0.04
CONSTELLATION BRANDS	428	USD	99,972	0.04	DIODES	706	USD	47,076	0.02
CONSTELLATION ENERGY	3,793	USD	316,716	0.13	DISCOVER FINANCIAL SERVICES	2,497	USD	229,624	0.10
COOPER COMPANIES	190	USD	51,948	0.02	DISCOVERY	20,875	USD	248,308	0.10
COPART	533	USD	58,694	0.02	DISH NETWORK "A"	6,194	USD	88,512	0.04
CORNING	12,089	USD	359,648	0.15	DIVERSIFIED HEALTHCARE REIT	14,577	USD	14,577	0.01
CORTEVA	2,557	USD	147,437	0.06	DOLBY LABORATORIES "A"	425	USD	28,233	0.01
					DOLLAR GENERAL	2,024	USD	493,006	0.21
					DOLLAR TREE STORES	3,363	USD	461,841	0.19
					DOMINION RESOURCES	3,167	USD	221,817	0.09
					DOMINO'S PIZZA	153	USD	48,708	0.02

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
DONALDSON	1,641	USD	81,705	0.03	EQUITY COMMONWEALTH	807	USD	19,788	0.01
DOORDASH	219	USD	11,178	0.00	EQUITY LIFESTYLE				
DOVER	1,316	USD	156,051	0.07	PROPERTIES REIT	433	USD	27,114	0.01
DOW	5,718	USD	255,537	0.11	EQUITY RESIDENTIAL	1,318	USD	88,056	0.04
DR HORTON	1,478	USD	101,317	0.04	ERIE INDEMNITY "A"	190	USD	41,766	0.02
DRAFTKINGS	2,230	USD	34,966	0.01	ESSEX PROPERTY REIT	224	USD	53,758	0.02
DROPBOX	1,389	USD	29,086	0.01	ESTEE LAUDER "A"	1,226	USD	269,953	0.11
DTE ENERGY	304	USD	35,419	0.01	ETHAN ALLEN INTERIORS	1,265	USD	27,071	0.01
DUKE ENERGY	2,455	USD	231,777	0.10	EURONET WORLDWIDE	297	USD	23,184	0.01
DUN & BRADSTREET HOLDINGS	1,712	USD	21,674	0.01	EVERCORE PARTNERS "A"	1,043	USD	85,839	0.04
DUPONT DE NEMOURS	10,880	USD	555,533	0.23	EVEREST RE GROUP	86	USD	22,996	0.01
DXC TECHNOLOGY	22,295	USD	557,375	0.23	EVERGY INC	1,266	USD	76,340	0.03
DYCOM INDUSTRIES	735	USD	72,442	0.03	EXELON	6,502	USD	246,621	0.10
EAST WEST BANCORP	631	USD	43,312	0.02	EXLSERVICE HOLDINGS	1,010	USD	146,783	0.06
EASTMAN CHEMICALS	1,591	USD	114,647	0.05	EXPEDIA	1,778	USD	171,648	0.07
EASTMAN KODAK	3,669	USD	17,464	0.01	EXPEDITOR INTERNATIONAL	1,300	USD	117,299	0.05
EATON	4,444	USD	600,251	0.25	EXXON MOBIL	21,078	USD	1,870,673	0.78
EBAY	8,525	USD	322,416	0.13	F5 NETWORKS	342	USD	50,893	0.02
EBIX	545	USD	10,878	0.00	FACEBOOK	9,004	USD	1,262,631	0.53
ECHOSTAR "A"	2,903	USD	48,625	0.02	FACTSET RESEARCH SYSTEMS	223	USD	89,963	0.04
ECOLAB	1,841	USD	270,793	0.11	FAIR ISSAC	88	USD	37,601	0.02
ECOVYST	4,262	USD	36,738	0.02	FASTENAL	2,039	USD	94,385	0.04
EDGEWELL PERSONAL CARE	1,354	USD	50,951	0.02	FEDERATED INVESTORS	1,191	USD	39,482	0.02
EDISON INTERNATIONAL	608	USD	34,954	0.01	FEDEX	7,476	USD	1,143,379	0.48
EDWARDS LIFESCIENCES	1,169	USD	99,774	0.04	FIDELITY NATIONAL INFORMATION	4,389	USD	339,006	0.14
ELANCO ANIMAL HEALTH	1,655	USD	21,399	0.01	FIFTH THIRD BANCORP	7,506	USD	244,395	0.10
ELECTRONIC ARTS	699	USD	82,671	0.03	FIRST AMERICAN FINANCIAL	2,400	USD	111,744	0.05
ELEMENT SOLUTION	4,051	USD	66,882	0.03	FIRST CITIZENS BANCSHARES "A"	82	USD	66,180	0.03
ELI LILLY	1,381	USD	449,046	0.19	FIRST HAWAIIAN	1,101	USD	27,470	0.01
EMBECTA CORPORATION	7,650	USD	229,577	0.10	FIRST HORIZON NATIONAL	3,697	USD	85,419	0.04
EMCOR GROUP	1,628	USD	190,769	0.08	FIRST INTERSTATE				
EMERSON ELECTRIC	6,289	USD	467,776	0.20	BANCSYS "A"	956	USD	38,909	0.02
ENCOMPASS HEALTH CORP	2,918	USD	135,920	0.06	FIRST REPUBLIC BANK	373	USD	49,661	0.02
ENCORE CAPITAL GROUP	334	USD	15,444	0.01	FIRST SOLAR	302	USD	40,770	0.02
ENERGIZER HOLDING	992	USD	24,840	0.01	FIRSTCASH HOLDINGS	1,615	USD	119,962	0.05
ENERPAC TOOL GROUP	856	USD	15,622	0.01	FIRSTENERGY	1,108	USD	41,262	0.02
ENERSYS	484	USD	28,909	0.01	FISERV	4,652	USD	443,429	0.19
ENLINK MIDSTREAM	2,880	USD	25,848	0.01	FIVE BELOW	355	USD	51,010	0.02
ENOVIS	847	USD	40,461	0.02	FLAGSTAR BANCORP	662	USD	22,448	0.01
ENPRO INDUSTRIES	272	USD	23,321	0.01	FLEETCOR TECHNOLOGIES	390	USD	70,496	0.03
ENSIGN GROUP	1,229	USD	100,458	0.04	FLOWER FOODS	2,585	USD	64,470	0.03
ENTERCOM					FLOWSERVE	3,155	USD	77,708	0.03
COMMUNICATIONS	33,548	USD	13,335	0.01	FLUOR	8,060	USD	203,757	0.09
ENTERGIS	378	USD	31,684	0.01	FMC	489	USD	51,995	0.02
ENERGY	512	USD	52,413	0.02	FNB	3,638	USD	42,783	0.02
ENVISTA HOLDINGS	1,268	USD	42,592	0.02	FNFV GROUP	5,063	USD	186,167	0.08
EOG RESOURCES	2,278	USD	255,432	0.11	FOOT LOCKER	5,091	USD	163,421	0.07
EPAM SYSTEMS	518	USD	190,867	0.08	FORD MOTOR	119,625	USD	1,367,314	0.57
EQT	384	USD	15,379	0.01	FORTINET	960	USD	48,302	0.02
EQUIFAX	286	USD	49,249	0.02	FORTIVE CORP	1,591	USD	94,569	0.04
EQUINIX REIT	88	USD	49,878	0.02					
EQUITABLE HOLDINGS	5,650	USD	151,703	0.06					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
FORTUNE BRANDS HOME & SECURITY	2,322	USD	127,141	0.05	H B FULLER	665	USD	40,924	0.02
FOX CORPORATIONS	2,010	USD	62,541	0.03	H&R BLOCK	1,695	USD	73,648	0.03
FRANK RESOURCES	8,376	USD	182,429	0.08	HAEMONETICS	436	USD	32,744	0.01
FRANKLIN ELECTRIC	482	USD	40,131	0.02	HAIN CELESTIAL GROUP	1,680	USD	29,333	0.01
FREEMPORT MCMORAN COPPER "B"	8,455	USD	237,586	0.10	HALFMOON PARENT	2,983	USD	842,459	0.35
FRESH DEL MONTE PRODUCE	5,784	USD	137,196	0.06	HALLIBURTON	9,375	USD	232,078	0.10
FRONTIER COMMUNICATIONS PARENT	8,102	USD	190,802	0.08	HANCOCK HOLDING	816	USD	37,960	0.02
FRONTIER GROUP HOLDINGS	3,274	USD	32,740	0.01	HANESBRANDS	29,674	USD	212,021	0.09
FTI CONSULTING	179	USD	29,719	0.01	HANOVER INSURANCE GROUP	240	USD	31,217	0.01
FULTON FINANCIAL	1,869	USD	29,885	0.01	HARLEY-DAVIDSON	1,940	USD	69,258	0.03
GALLAGHER	1,124	USD	193,350	0.08	HARSCO	6,718	USD	26,872	0.01
GAMESTOP	1,340	USD	34,411	0.01	HARTF FINANCIAL SERVICES GROUP	2,499	USD	156,987	0.07
GAMING AND LEISURE PROPERTIES	629	USD	27,745	0.01	HASBRO	789	USD	54,212	0.02
GANNETT	30,866	USD	51,083	0.02	HAWAIIAN HOLDINGS	1,410	USD	19,028	0.01
GAP	34,772	USD	293,650	0.12	HCA HOLDINGS	8,202	USD	1,542,550	0.64
GARTNER "A"	426	USD	119,787	0.05	HEALTHPEAK	3,375	USD	77,085	0.03
GENERAC HOLDINGS	101	USD	18,508	0.01	HEICO	286	USD	41,521	0.02
GENERAL DYNAMICS	2,705	USD	579,925	0.24	HEIDRICK & STRUGGLES INTERNATIONAL	554	USD	14,725	0.01
GENERAL ELECTRIC	34,252	USD	2,153,422	0.90	HELMERICH & PAYNE	1,092	USD	40,939	0.02
GENERAL MILLS	3,986	USD	306,882	0.13	HERC HOLDINGS	367	USD	38,935	0.02
GENERAL MOTORS	32,240	USD	1,062,953	0.44	HERMAN MILLER	1,148	USD	18,586	0.01
GENESCO	1,748	USD	70,270	0.03	HERSHEY COMPANY	669	USD	149,294	0.06
GENTEX	2,243	USD	54,572	0.02	HERTZ GLOBAL HOLDINGS	13,612	USD	225,551	0.09
GENTHERM	891	USD	45,227	0.02	HESS	1,052	USD	114,489	0.05
GENUINE PARTS	1,270	USD	191,630	0.08	HEWLETT PACKARD ENTERPRISE	38,505	USD	471,686	0.20
GENWORTH FINANCIAL "A"	8,839	USD	31,246	0.01	HEXCEL	863	USD	45,247	0.02
GEO GROUP	16,773	USD	129,739	0.05	HF SINCLAIR	1,242	USD	67,403	0.03
G-III APPAREL GROUP	708	USD	10,762	0.00	HIBBETT SPORTING GOODS	668	USD	33,260	0.01
GILEAD SCIENCES	9,987	USD	627,683	0.26	HILLENBRAND	907	USD	33,858	0.01
GLOBAL PAYMENTS	1,574	USD	174,289	0.07	HNI	1,455	USD	39,503	0.02
GLOBE LIFE	524	USD	52,982	0.02	HOLOGIC	1,238	USD	81,720	0.03
GODADDY "A"	432	USD	31,208	0.01	HOME DEPOT	6,557	USD	1,841,533	0.77
GOLDMAN SACHS GROUP	4,309	USD	1,287,658	0.54	HONEYWELL INTERNATIONAL	4,868	USD	829,459	0.35
GOODYEAR TIRE	28,245	USD	294,878	0.12	HORMEL FOODS	2,293	USD	105,272	0.04
GRACO	581	USD	35,302	0.01	HOST MARRIOTT	2,817	USD	45,100	0.02
GRAFTECH INTERNATIONAL	4,888	USD	21,483	0.01	HP	14,728	USD	376,742	0.16
GRAHAM HOLDINGS "B"	107	USD	59,534	0.02	HUBBELL	548	USD	122,927	0.05
GRAINGER W W	269	USD	132,001	0.06	HUMANA	922	USD	457,985	0.19
GRAND CANYON EDUCATION	364	USD	30,445	0.01	HUNTINGTON BANCSHARES	15,722	USD	210,046	0.09
GRAPHIC PACKAGING HOLDING	4,361	USD	86,697	0.04	HUNTINGTON INGALLS INDUSTRIES	985	USD	220,187	0.09
GREENBRIER COMPANIES	1,188	USD	30,056	0.01	HUNTSMAN	2,623	USD	65,155	0.03
GREIF	1,320	USD	78,355	0.03	HYATT HOTELS	900	USD	74,133	0.03
GRIFFON	1,176	USD	35,409	0.01	HYTE-YALE MATERIALS				
GROUP 1 AUTOMOTIVE	260	USD	37,827	0.02	HANDLING "A"	798	USD	18,131	0.01
GROUPON	777	USD	6,636	0.00	IAA	1,062	USD	35,046	0.01
GUESS	2,348	USD	34,844	0.01	ICF INTERNATIONAL	323	USD	35,314	0.01
GULFPORT ENERGY	301	USD	26,566	0.01	ICU MEDICAL	252	USD	38,823	0.02
GXO LOGISTICS	3,144	USD	113,436	0.05	IDEX	326	USD	66,015	0.03

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
IDEXX LABORATORIES	208	USD	70,816	0.03	KELLOGG	3,607	USD	252,742	0.11
ILLINOIS TOOL WORKS	2,092	USD	385,577	0.16	KELLY SERVICES "A"	2,003	USD	27,661	0.01
ILLUMINA	228	USD	43,450	0.02	KEMPER	1,041	USD	44,446	0.02
INGERSOLL RAND	2,319	USD	101,549	0.04	KENNAMETAL	2,153	USD	45,665	0.02
INGLES MARKETS "A"	766	USD	61,372	0.03	KEURIG DR PEPPER	6,045	USD	218,345	0.09
INGREDION	1,008	USD	82,122	0.03	KEYCORP	12,135	USD	198,286	0.08
INSPERITY	2,337	USD	245,128	0.10	KEYSIGHT TECHNOLOGIES	573	USD	92,287	0.04
INSTALLED BUILDING PRODUCTS	301	USD	24,796	0.01	KIMBALL ELECTRONICS	961	USD	16,875	0.01
INTEGER HOLDINGS	826	USD	52,814	0.02	KIMBERLY-CLARK	3,003	USD	343,813	0.14
INTEL	49,397	USD	1,304,081	0.54	KIMCO REALTY	2,718	USD	49,767	0.02
INTERCONTINENTAL EXCHANGE GROUP	2,055	USD	189,019	0.08	KINDER MORGAN	20,608	USD	346,008	0.14
INTERNATION FLAVOURS & FRAGRANCES	825	USD	75,801	0.03	KITE REALTY GROUP REIT	1,910	USD	32,604	0.01
INTERNATIONAL BUSINESS MACHINES	13,500	USD	1,639,170	0.68	KKR & CO	3,393	USD	149,292	0.06
INTERNATIONAL PAPER	9,407	USD	306,198	0.13	KLA TENCOR	350	USD	108,385	0.05
INTERPUBLIC GROUP	11,262	USD	296,303	0.12	KNIGHT SWIFT				
INTUIT	332	USD	133,192	0.06	TRANSPORTATION HOLDINGS	2,440	USD	120,926	0.05
INTUITIVE SURGICAL	315	USD	60,902	0.03	KNOWLES	2,502	USD	31,200	0.01
INVESCO	8,732	USD	122,423	0.05	KOHL'S	8,579	USD	221,853	0.09
INVITATION HOMES REIT	1,999	USD	67,626	0.03	KONTOOR BRANDS	782	USD	26,588	0.01
IPG PHOTONICS	460	USD	39,889	0.02	KORN-FERRY INTERNATIONAL	1,227	USD	58,908	0.02
IQVIA HOLDINGS	1,765	USD	329,861	0.14	KRAFT HEINZ	13,874	USD	464,502	0.19
IRON MOUNTAIN INCORPORATED REIT	1,619	USD	72,094	0.03	KROGER	26,371	USD	1,165,862	0.49
ITRON	713	USD	30,880	0.01	KYNDRYL HOLDINGS	22,085	USD	188,827	0.08
ITT	963	USD	64,059	0.03	L BRANDS	7,529	USD	250,339	0.10
J & J SNACK FOODS	132	USD	17,411	0.01	LABORATORY AMER	1,453	USD	304,810	0.13
J.B. HUNT TRANSPORT SERVICES	995	USD	162,633	0.07	LAM RESEARCH	490	USD	180,766	0.08
J2 GLOBAL	433	USD	30,578	0.01	LAMAR ADVERTISING "A"	428	USD	36,038	0.02
JABIL CIRCUIT	17,093	USD	1,021,307	0.43	LAS VEGAS SANDS	5,780	USD	221,201	0.09
JACK HENRY & ASSOCIATES	341	USD	62,942	0.03	LAUREATE EDUCATION	18,618	USD	199,026	0.08
JACK IN THE BOX	289	USD	22,082	0.01	LA-Z-BOY CHAIR	2,325	USD	53,405	0.02
JACKSON FINANCIAL	514	USD	14,706	0.01	LCI INDUSTRIES	450	USD	47,232	0.02
JACOBS SOLUTIONS	2,208	USD	243,719	0.10	LEAR	5,892	USD	726,307	0.30
JEFFERIES FINANCIAL GROUP	6,089	USD	180,661	0.08	LEGGETT & PLATT	3,076	USD	103,569	0.04
JELD WEN HOLDING	5,858	USD	52,605	0.02	LEIDOS HOLDINGS	1,868	USD	165,355	0.07
JETBLUE AIRWAYS	12,720	USD	85,987	0.04	LENNAR	2,233	USD	168,748	0.07
JM SMUCKER	843	USD	116,688	0.05	LENNOX INTERNATIONAL	440	USD	98,525	0.04
JOHN BEAN TECHNOLOGIES	267	USD	23,314	0.01	LEVI STRAUSS "A"	4,706	USD	70,543	0.03
JOHN WILEY & SONS	1,014	USD	38,978	0.02	LHC GROUP	245	USD	40,279	0.02
JOHNSON & JOHNSON	10,587	USD	1,740,715	0.73	LIBERTY BROADBAND "C"	253	USD	19,279	0.01
JONES LANG LASALLE	1,880	USD	283,429	0.12	LIBERTY GLOBAL	22,242	USD	375,000	0.16
JP MORGAN CHASE	30,818	USD	3,287,971	1.36	LIBERTY LATIN AMERICA	9,852	USD	62,659	0.03
JUNIPER NETWORKS	3,803	USD	101,046	0.04	LIBERTY MEDIA CORP	936	USD	55,261	0.02
KAMAN	795	USD	22,737	0.01	LINCOLN ELECTRIC HOLDINGS	299	USD	38,018	0.02
KAR AUCTION SERVICES	1,880	USD	21,752	0.01	LINCOLN NATIONAL	2,146	USD	96,355	0.04
KB HOME	840	USD	21,916	0.01	LITHIA MOTORS	127	USD	28,017	0.01
KBR	2,322	USD	101,355	0.04	LITTLEFUSE	260	USD	53,463	0.02
					LIVERAMP HOLDINGS	1,049	USD	19,669	0.01
					LKQ	3,271	USD	156,975	0.07
					LOEWS	2,485	USD	126,188	0.05
					LOUISIANA PACIFIC	1,001	USD	52,272	0.02
					LOWES	6,330	USD	1,206,371	0.50
					LOYALTY VENTURES	1,007	USD	1,294	0.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
LPL FINANCIAL HOLDINGS	317	USD	70,060	0.03	MOELIS & COMPANY	1,270	USD	43,548	0.02
LUCID GROUP INC	4,439	USD	63,433	0.03	MOHAWK INDUSTRIES	1,855	USD	172,626	0.07
LULULEMON ATHLETICA	269	USD	76,770	0.03	MOLINA HEALTHCARE	373	USD	125,190	0.05
LUMEN TECHNOLOGIES	54,908	USD	409,339	0.17	MOLSON COORS BREWING				
LYONDELL BASELL					"B"	4,264	USD	207,273	0.09
INDUSTRIES	3,441	USD	260,793	0.11	MONDELEZ INTERNATIONAL				
M&T BANK	1,771	USD	315,220	0.13	"A"	10,213	USD	570,294	0.24
MACERICH	2,514	USD	20,187	0.01	MONRO MUFFLER BRAKE	666	USD	29,164	0.01
MACY'S	15,823	USD	260,447	0.11	MONSTER BEVERAGE	591	USD	52,268	0.02
MADISON SQUARE GARDEN					MOODYS	477	USD	117,943	0.05
ENTERTAINMENT	441	USD	20,189	0.01	MOOG	878	USD	62,830	0.03
MANHATTAN ASSOCIATES	182	USD	24,698	0.01	MORGAN STANLEY	22,665	USD	1,826,799	0.76
MANPOWER GROUP	1,883	USD	124,090	0.05	MORNINGSTAR	207	USD	44,617	0.02
MARATHON OIL	6,995	USD	159,416	0.07	MOTOROLA SOLUTIONS	717	USD	163,390	0.07
MARATHON PETROLEUM	4,941	USD	495,879	0.21	MP MATERIALS	766	USD	21,119	0.01
MARKEL	89	USD	98,349	0.04	MR COOPER GROUP	900	USD	36,900	0.02
MARRIOTT INTERNATIONAL	1,777	USD	255,444	0.11	MSA SAFETY	244	USD	27,404	0.01
MARRIOTT VACATIONS					MSC INDUSTRIAL DIRECT "A"	494	USD	36,561	0.02
WORLDWIDE	581	USD	72,730	0.03	MSCI	171	USD	73,395	0.03
MARSH & MCLENNAN	3,543	USD	534,072	0.22	MUELLER INDUSTRIES	749	USD	45,397	0.02
MARTIN MARIETTA MATERIALS	229	USD	75,522	0.03	MURPHY OIL	1,501	USD	53,496	0.02
MARVELL TECHNOLOGY	514	USD	22,667	0.01	MURPHY USA	181	USD	50,208	0.02
MASCO	3,071	USD	145,565	0.06	MYR GROUP	398	USD	34,379	0.01
MASTEC	1,437	USD	95,503	0.04	NABORS INDUSTRIES	527	USD	54,149	0.02
MASTERCARD	1,659	USD	480,762	0.20	NASDAQ OMX GROUP	1,983	USD	114,161	0.05
MATTEL	6,587	USD	128,249	0.05	NATIONAL FUEL GAS	413	USD	25,742	0.01
MATTHEWS INTERNATIONAL	1,235	USD	27,936	0.01	NATIONAL INSTRUMENTS	1,605	USD	62,354	0.03
MAXAR TECHNOLOGIES	884	USD	16,805	0.01	NATIONAL OILWELL VARCO	7,851	USD	127,186	0.05
MAXIMUS	2,436	USD	142,652	0.06	NATIONAL VISION HOLDINGS	1,198	USD	39,941	0.02
MCCORMICK	843	USD	61,472	0.03	NAVIENT	5,329	USD	79,189	0.03
MCDONALDS	2,529	USD	591,128	0.25	NCR	5,268	USD	104,412	0.04
MCKESSON HBOC	1,172	USD	404,152	0.17	NELNET	444	USD	35,542	0.01
MDU RESOURCES GROUP	1,780	USD	49,377	0.02	NETAPP	2,231	USD	141,245	0.06
MEDNAX	6,621	USD	113,815	0.05	NETFLIX	2,327	USD	554,478	0.23
MERCADOLIBRE	16	USD	13,596	0.01	NETSCOUT SYSTEMS	805	USD	25,462	0.01
MERCK & CO	11,664	USD	1,011,969	0.42	NEW YORK COMMUNITY				
MERCURY GENERAL	297	USD	8,762	0.00	BANCORP	4,842	USD	41,908	0.02
MERIT MEDICAL SYSTEMS	543	USD	31,456	0.01	NEW YORK TIMES "A"	1,146	USD	33,566	0.01
METHODE ELECTRONICS	640	USD	24,314	0.01	NEWELL RUBBERMAID	14,254	USD	201,837	0.08
METLIFE	7,650	USD	472,082	0.20	NEWMARK GROUP	12,748	USD	103,450	0.04
METTLER TOLEDO					NEWMONT MINING	4,599	USD	194,676	0.08
INTERNATIONAL	98	USD	108,508	0.05	NEWS "A"	11,871	USD	181,864	0.08
MGM RESORTS					NEXSTAR BROADCASTING				
INTERNATIONAL	4,446	USD	135,247	0.06	GROUP "A"	582	USD	98,277	0.04
MICROCHIP TECHNOLOGY	1,703	USD	106,369	0.04	NEXTERA ENERGY	1,820	USD	143,398	0.06
MICRON TECHNOLOGY	9,127	USD	471,683	0.20	NEXTERA ENERGY PARTNERS	585	USD	42,799	0.02
MICROSOFT	12,717	USD	3,038,853	1.27	NEXTIER OILFIELD				
MIDDLEBY	253	USD	33,457	0.01	SOLUTIONS	1,900	USD	14,079	0.01
MINERALS TECHNOLOGIES	513	USD	25,840	0.01	NIELSEN HOLDINGS	10,305	USD	285,964	0.12
MKS INSTRUMENTS	344	USD	28,958	0.01	NIKE "B"	4,648	USD	395,824	0.17
MODERNA	141	USD	17,144	0.01	NORDSON	270	USD	58,042	0.02
MODINE MANUFACTURING	3,662	USD	48,448	0.02	NORDSTROM	7,893	USD	135,602	0.06

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
NORFOLK SOUTHERN	1,619	USD	344,863	0.14	PENNYMAC FINANCIAL SERVICES	1,053	USD	47,227	0.02
NORTHERN TRUST	2,013	USD	176,097	0.07	PENSKE AUTO GROUP	1,000	USD	100,970	0.04
NORTONLIFELOCK	9,546	USD	196,170	0.08	PEPSICO	11,195	USD	1,857,474	0.78
NORWEGIAN CRUISE LINE HOLDINGS	3,446	USD	42,041	0.02	PERFORMANCE FOOD GROUP	1,110	USD	48,718	0.02
NRG ENERGY	1,460	USD	57,349	0.02	PERKINELMER	382	USD	46,761	0.02
NU SKIN ENTERPRISES "A"	430	USD	14,560	0.01	PFIZER	27,855	USD	1,234,534	0.52
NUCOR	2,211	USD	238,854	0.10	PHILIP MORRIS INTERNATIONAL	9,404	USD	799,904	0.33
NVIDIA	480	USD	60,403	0.03	PHILLIPS 66	2,921	USD	235,988	0.10
NVR	16	USD	64,567	0.03	PILGRIMS PRIDE	8,919	USD	210,756	0.09
O I GLASS	9,803	USD	131,360	0.05	PINNACLE WEST CAPITAL	486	USD	31,935	0.01
OCCIDENTAL PETROLEUM OCEANEERING INTERNATIONAL	3,813	USD	30,447	0.01	PIONEER NATURAL RESOURCES	681	USD	147,593	0.06
OGE ENERGY	728	USD	26,820	0.01	PIPER JAFFRAY	440	USD	46,605	0.02
OLD DOMINION FREIGHT LINE	650	USD	166,062	0.07	PITNEY-BOWES	15,781	USD	38,269	0.02
OLD REPUBLIC INTERNATIONAL	3,903	USD	82,783	0.03	PJT PARTNERS "A"	516	USD	34,428	0.01
OLIN	1,488	USD	64,460	0.03	PLEXUS	1,169	USD	104,929	0.04
OLLIES BARGAIN OUTLET HOLDINGS	275	USD	14,300	0.01	PNC FINANCIAL SERVICES	3,745	USD	571,524	0.24
OMNICOM	9,903	USD	643,002	0.27	POLARIS INDUSTRIES	475	USD	46,978	0.02
ON SEMICONDUCTOR	3,299	USD	211,730	0.09	POPULAR	758	USD	55,395	0.02
ONEMAIN HOLDINGS	2,206	USD	66,312	0.03	PORTLAND GENERAL ELECTRIC	681	USD	30,420	0.01
ONEOK	827	USD	43,070	0.02	POST HOLDINGS	551	USD	45,474	0.02
OPKO HEALTH	6,156	USD	11,727	0.00	PPG INDUSTRIES	2,641	USD	298,248	0.12
ORACLE	24,638	USD	1,520,411	0.63	PPL	5,301	USD	137,084	0.06
O'REILLY AUTOMOTIVE	498	USD	354,302	0.15	PRICESMART	393	USD	23,057	0.01
ORGANON & CO	2,197	USD	52,860	0.02	PRIMERICA	284	USD	35,540	0.01
OSHKOSH TRUCK	939	USD	67,467	0.03	PRINCIPAL FINANCIAL GROUP	2,312	USD	168,452	0.07
OSI SYSTEMS	260	USD	19,253	0.01	PROCTER AND GAMBLE	9,948	USD	1,269,464	0.53
OTIS WORLDWIDE	7,157	USD	461,841	0.19	PROG HOLDINGS	407	USD	6,231	0.00
OVINTIV	2,508	USD	115,167	0.05	PROGRESSIVE	3,094	USD	364,844	0.15
OWENS CORNING	1,528	USD	121,384	0.05	PROLOGIS	1,148	USD	118,255	0.05
PACCAR	2,968	USD	252,696	0.11	PROSPERITY BANCSHARES	529	USD	35,438	0.01
PACIFIC GAS AND ELECTRIC PACKAGING CORPORATION	4,467	USD	54,587	0.02	PRUDENTIAL FINANCIAL	3,663	USD	319,194	0.13
OF AMERICA	853	USD	97,779	0.04	PTC	358	USD	38,113	0.02
PACTIV EVERGREEN	15,632	USD	137,249	0.06	PUBLIC SERVICE ENTERPRISE GROUP	1,996	USD	112,914	0.05
PALO ALTO NETWORKS	390	USD	65,126	0.03	PUBLIC STORAGE	249	USD	72,402	0.03
PAPA JOHNS INTERNATIONAL	348	USD	25,282	0.01	PULTE GROUP	2,265	USD	86,432	0.04
PARAMOUNT GROUP	3,393	USD	20,935	0.01	PVH	3,137	USD	145,180	0.06
PARKER-HANNIFIN	797	USD	197,648	0.08	QORVO	835	USD	68,666	0.03
PARSONS	1,511	USD	59,926	0.03	QUALCOMM	6,181	USD	715,204	0.30
PARTY CITY HOLDINGS	31,901	USD	53,275	0.02	QUANEX BUILDING PRODUCTS	1,159	USD	21,465	0.01
PATRICK INDUSTRIES	626	USD	28,258	0.01	QUANTA SERVICES	974	USD	125,792	0.05
PATTERSON	1,351	USD	33,208	0.01	QUEST DIAGNOSTICS	1,902	USD	238,834	0.10
PATTERSON-UTI ENERGY	3,004	USD	35,297	0.01	QURATE RETAIL GROUP	64,646	USD	137,696	0.06
PAYCHEX	1,235	USD	142,210	0.06	R1 RCM	3,839	USD	72,787	0.03
PAYCOM SOFTWARE	81	USD	27,346	0.01	RACKSPACE TECHNOLOGY	4,753	USD	20,295	0.01
PAYPAL HOLDINGS	2,577	USD	229,791	0.10	RADIAN GROUP	1,386	USD	26,958	0.01
PBF ENERGY	1,055	USD	37,220	0.02	RADNET	1,337	USD	27,957	0.01
PDC ENERGY	619	USD	36,051	0.02	RALPH LAUREN	954	USD	82,960	0.03
PEABODY ENERGY	1,826	USD	45,431	0.02					
PEGASYSTEMS	638	USD	21,379	0.01					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
RANGE RESOURCES	528	USD	13,279	0.01	SELECT MEDICAL HOLDINGS	7,459	USD	172,154	0.07
RAYMOND JAMES FINANCIAL	3,553	USD	356,011	0.15	SEMPRA	932	USD	139,809	0.06
RAYTHEON TECHNOLOGY	14,963	USD	1,235,944	0.52	SENSIENT TECHNOLOGIES	412	USD	28,972	0.01
REALOGY HOLDINGS	5,904	USD	48,118	0.02	SERVICE CORPORATION				
REALTY INCOME	1,069	USD	61,970	0.03	INTER- NATIONAL	1,546	USD	90,116	0.04
RED ROCK RESORTS	798	USD	28,217	0.01	SERVICEMASTER GLOBAL				
REGAL BELOIT	1,235	USD	175,123	0.07	HOLDINGS	1,650	USD	63,641	0.03
REGENCY CENTERS	615	USD	33,069	0.01	SERVICENOW	109	USD	42,944	0.02
REGENERON PHARMS	201	USD	140,730	0.06	SHENANDOAH				
REGIONS FINANCIAL	10,602	USD	215,857	0.09	TELECOMMUNICATIONS	539	USD	9,438	0.00
REINSURANCE GROUP OF AMERICA	358	USD	44,890	0.02	SHERWIN WILLIAMS	941	USD	197,027	0.08
RELIANCE STEEL & ALUMINUM	465	USD	82,054	0.03	SILGAN HOLDINGS	1,415	USD	59,755	0.02
RENT A CENTER	1,655	USD	30,700	0.01	SIMMONS FIRST NATIONAL				
REPUBLIC SERVICES	1,609	USD	220,481	0.09	"A"	1,193	USD	26,449	0.01
RESIDEO TECHNOLOGIES	2,482	USD	48,275	0.02	SIMON PROPERTY GROUP	2,054	USD	184,408	0.08
RESMED	324	USD	72,019	0.03	SIMPSON MANUFACTURING	277	USD	22,099	0.01
REV GROUP	2,187	USD	24,888	0.01	SINCLAIR BROADCAST GROUP "A"	5,206	USD	94,957	0.04
REYNOLDS CONSUMER PRODUCTS	938	USD	24,679	0.01	SIRIUS XM HOLDINGS	23,811	USD	138,580	0.06
RITE AID	26,312	USD	132,086	0.06	SITE CENTER REIT	2,797	USD	30,054	0.01
RLJ LODGING TRUST	1,103	USD	11,206	0.00	SKECHERS "A"	1,498	USD	48,940	0.02
ROBERT HALF INTERNATIONAL	1,212	USD	93,991	0.04	SKYLINE CHAMPION	771	USD	41,989	0.02
ROBLOX	3,218	USD	118,262	0.05	SKYWEST	2,820	USD	46,671	0.02
ROCKET	22,779	USD	146,241	0.06	SKYWORKS SOLUTIONS	911	USD	80,505	0.03
ROCKWELL AUTOMATION	768	USD	168,745	0.07	SL GREEN REALTY	1,509	USD	60,073	0.03
ROLLINS	2,465	USD	87,286	0.04	SLEEP NUMBER CORP	660	USD	22,549	0.01
ROPER INDUSTRIES	324	USD	118,522	0.05	SLM	2,354	USD	33,309	0.01
ROSS STORES	3,598	USD	305,218	0.13	SNAP-ON	446	USD	91,274	0.04
RPM INTERNATIONAL	1,112	USD	93,997	0.04	SOFI TECHNOLOGIES	5,009	USD	25,471	0.01
RUSH ENTERTAINMENT "A"	395	USD	17,593	0.01	SOLARWINDS	3,082	USD	24,625	0.01
RYAN SPECIALTY GROUP HOLDINGS	1,278	USD	52,577	0.02	SONIC AUTOMOTIVE	770	USD	34,650	0.01
RYDER SYSTEM	3,914	USD	296,759	0.12	SONOCO PRODUCTS	2,183	USD	125,261	0.05
RYERSON HOLDING	423	USD	10,981	0.00	SOUTH STATE	658	USD	52,732	0.02
S&P GLOBAL	1,210	USD	377,980	0.16	SOUTHERN COMFORT	4,663	USD	320,628	0.13
SABRE	8,132	USD	42,978	0.02	SOUTHWESTERN ENERGY	3,585	USD	22,263	0.01
SAIA	254	USD	49,680	0.02	SP PLUS	1,822	USD	57,757	0.02
SALESFORCE	1,422	USD	209,176	0.09	SPARTANNASH	1,527	USD	44,817	0.02
SALLY BEAUTY	6,269	USD	80,933	0.03	SPECTRUM BRANDS	1,491	USD	58,656	0.02
SANMINA	4,944	USD	233,307	0.10	SPIRIT AEROSYSTEMS				
SCHEIN HENRY	814	USD	54,473	0.02	HOLDINGS "A"	2,173	USD	48,740	0.02
SCHLUMBERGER	17,436	USD	632,752	0.26	SPIRIT AIRLINE	2,102	USD	42,376	0.02
SCHNEIDER NATIONAL	4,150	USD	86,362	0.04	SPROUTS FARMERS				
SCIENCE APPLICATIONS INTERNATIONAL	1,188	USD	106,041	0.04	MARKETS	3,368	USD	94,304	0.04
SCIENTIFIC GAMES	1,264	USD	56,513	0.02	SS&C TECHNOLOGIES				
SCOTTS MIRACLE-GRO	412	USD	17,737	0.01	HOLDINGS	2,846	USD	139,141	0.06
SEALED AIR	2,134	USD	96,073	0.04	ST MARY LAND & EXPLORATION	548	USD	20,643	0.01
SEAWORLD ENTERTAINMENT	596	USD	27,881	0.01	STAGWELL	3,596	USD	26,107	0.01
SEI INVESTMENTS	1,082	USD	54,576	0.02	STANLEY BLACK & DECKER	2,764	USD	213,367	0.09
SELECT ENERGY SERVICES	3,568	USD	25,012	0.01	STARBUCKS	9,096	USD	786,986	0.33
					STARWOOD PROPERTY TRUST	1,231	USD	22,847	0.01
					STATE STREET	5,296	USD	328,829	0.14
					STEEL DYNAMICS	1,012	USD	72,985	0.03

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
STEELCASE	5,927	USD	39,889	0.02	TOLL BROTHERS	1,458	USD	61,528	0.03
STERICYCLE	1,642	USD	70,540	0.03	TOPBUILD	241	USD	40,531	0.02
STEVEN MADDEN	842	USD	23,424	0.01	TORO	759	USD	66,253	0.03
STEWART INFORMATION SERVICES	774	USD	34,350	0.01	TPI COMPOSITES	3,091	USD	36,227	0.02
STIFEL FINANCIAL	2,124	USD	112,402	0.05	TRACTOR SUPPLY	616	USD	114,896	0.05
STONEX GROUP	367	USD	30,916	0.01	TRANSDIGM GROUP	53	USD	28,270	0.01
STRYKER	1,203	USD	251,680	0.11	TRANSOCEAN	26,117	USD	66,076	0.03
SUMMIT MATERIALS	1,490	USD	36,922	0.02	TRANSUNION	728	USD	43,986	0.02
SVB FINANCIAL GROUP	110	USD	37,621	0.02	TRAVEL PLUS LEISURE	907	USD	31,890	0.01
SW AIRLINES	12,564	USD	393,630	0.16	TRAVELCENTERS OF AMERICA	1,384	USD	76,438	0.03
SYNCHRONY FINANCIAL	7,925	USD	227,368	0.09	TRAVELERS COMPANIES	1,837	USD	284,120	0.12
SYNEOS HEALTH	1,565	USD	76,701	0.03	TREEHOUSE FOODS	1,793	USD	76,095	0.03
SYNNEX	3,279	USD	273,829	0.11	TRIMBLE NAVIGATION	999	USD	55,654	0.02
SYNOPIUS	375	USD	116,704	0.05	TRINITY INDUSTRIES	2,642	USD	57,543	0.02
SYNOVUS FINANCIAL	1,487	USD	56,134	0.02	TRITON INTERNATIONAL	319	USD	17,810	0.01
SYSCO	3,054	USD	220,529	0.09	TRIUMPH GROUP	2,597	USD	23,243	0.01
T ROWE PRICE GROUP	2,045	USD	218,897	0.09	TRUEBLUE	1,700	USD	33,099	0.01
TAKE TWO INTERACTIVE SOFTWARE	424	USD	47,276	0.02	TRUIST FINANCIAL	13,441	USD	596,243	0.25
TANGO HOLDINGS	2,263	USD	108,330	0.05	TTEC HOLDINGS	3,974	USD	180,459	0.08
TAPESTRY	3,459	USD	100,449	0.04	TTM TECHNOLOGIES	8,322	USD	112,139	0.05
TARGA RESOURCES	737	USD	45,060	0.02	TUPPERWARE	10,496	USD	71,898	0.03
TARGET	8,305	USD	1,253,723	0.52	TUTOR PERINI	4,828	USD	27,375	0.01
TAYLOR MORRISON HOME "A"	734	USD	17,403	0.01	TWITTER	1,148	USD	50,064	0.02
TEGNA	2,807	USD	58,442	0.02	TYSON FOODS "A"	8,724	USD	583,723	0.24
TELEDYNE TECHNOLOGIES	127	USD	43,774	0.02	UBER TECHNOLOGIES	1,482	USD	40,118	0.02
TELEFLEX	268	USD	55,452	0.02	UFP INDUSTRIES	931	USD	68,168	0.03
TELEPHONE & DATA SYSTEMS	6,281	USD	89,693	0.04	UGI	1,531	USD	50,278	0.02
TEMPUR-PEDIC INTERNATIONAL	2,185	USD	53,489	0.02	ULTA SALON COSMETICS AND FRAGRANCE	378	USD	153,498	0.06
TENET HEALTHCARE	8,394	USD	451,094	0.19	UMB FINANCIAL	413	USD	35,456	0.01
TENNECO	19,407	USD	340,787	0.14	UMPQUA HOLDINGS	2,758	USD	48,044	0.02
TERADATA	1,892	USD	60,639	0.03	UNDER ARMOUR "A"	8,456	USD	59,107	0.02
TERADYNE	548	USD	41,938	0.02	UNIFIRST	283	USD	48,008	0.02
TEREX	1,867	USD	56,197	0.02	UNION PACIFIC	3,558	USD	705,765	0.29
TESLA MOTORS	1,280	USD	349,082	0.15	UNISYS	7,777	USD	60,972	0.03
TETRA TECH	763	USD	99,274	0.04	UNITED BANKSHARES	877	USD	31,721	0.01
TEXAS INSTRUMENTS	3,159	USD	498,680	0.21	UNITED NATURAL FOODS	1,211	USD	42,494	0.02
TEXAS PACIFIC LAND REITS	58	USD	102,576	0.04	UNITED PARCEL SERVICES	14,788	USD	2,433,512	1.02
TEXAS ROADHOUSE	816	USD	72,901	0.03	UNITED RENTALS	737	USD	201,142	0.08
THE CHEMOURS	1,415	USD	35,672	0.01	UNITED STATES STEEL	6,849	USD	127,871	0.05
THE CLOROX	793	USD	104,969	0.04	UNITEDHEALTH GP	4,702	USD	2,416,216	1.01
THE MOSAIC	2,246	USD	109,448	0.05	UNIVAR	1,640	USD	37,687	0.02
THE ODP CORPORATION	2,996	USD	108,036	0.05	UNIVERSAL	1,218	USD	57,599	0.02
THE WENDY'S COMPANY	2,149	USD	40,810	0.02	UNIVERSAL HEALTH SERVICES "B"	3,301	USD	300,424	0.13
THERMO FISHER SCIENTIFIC	932	USD	483,997	0.20	UNUM GROUP	2,520	USD	99,238	0.04
THOR INDUSTRIES	1,482	USD	105,652	0.04	URBAN OUTFITTERS	3,136	USD	62,783	0.03
TIDEWATER	1,084	USD	24,162	0.01	US BANCORP	15,686	USD	641,871	0.27
TIMKEN	1,512	USD	91,204	0.04	US CELLULAR	2,202	USD	58,331	0.02
TITAN INTERNATIONAL	898	USD	11,261	0.00	US FOODS HOLDING CORP	2,458	USD	66,145	0.03
TJX	13,810	USD	861,468	0.36	VALARIS	1,287	USD	63,809	0.03
T-MOBILE US	8,852	USD	1,197,233	0.50	VALERO ENERGY	2,109	USD	228,194	0.10
					VALLEY NATIONAL BANCORP	2,869	USD	31,387	0.01

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
VALMONT INDUSTRIES	236	USD	64,541	0.03	WIDEPENWEST	1,556	USD	19,434	0.01
VALVOLINE	887	USD	22,716	0.01	WILLIAMS COMPANIES	5,672	USD	163,354	0.07
VECTRUS	847	USD	30,085	0.01	WILLIAMS SONOMA	739	USD	89,138	0.04
VENTAS	1,934	USD	76,818	0.03	WILLSCOT MOBILE MINI HOLDINGS	1,200	USD	48,960	0.02
VERISIGN	261	USD	46,573	0.02	WINTRUST FINANCIAL	510	USD	42,131	0.02
VERISK ANALYTICS	607	USD	105,205	0.04	WOLVERINE WORLD WIDE	1,368	USD	21,902	0.01
VERITIV	73	USD	7,285	0.00	WOODWARD	520	USD	42,624	0.02
VERIZON COMMUNICATIONS	43,180	USD	1,655,089	0.69	WORKDAY "A"	366	USD	57,718	0.02
VERTEX PHARMACEUTICALS	240	USD	69,972	0.03	WORLD FUEL SERVICES	1,646	USD	39,356	0.02
VF	6,958	USD	213,889	0.09	WORTHINGTON INDUSTRIES	1,313	USD	54,897	0.02
VIACOMCBS	9,856	USD	192,685	0.08	WP CAREY REIT	409	USD	28,217	0.01
VIASAT	507	USD	15,971	0.01	WW INTERNATIONAL	11,186	USD	44,968	0.02
VIATRIS	35,095	USD	306,379	0.13	WYNDHAM HOTELS AND RESORTS	935	USD	58,905	0.02
VIAVI SOLUTIONS	1,982	USD	26,470	0.01	WYNN RESORTS	953	USD	61,974	0.03
VICTORIA'S SECRET	1,758	USD	52,424	0.02	XCEL ENERGY	1,105	USD	71,604	0.03
VIRTU FINANCIAL	656	USD	13,737	0.01	XEROX HOLDINGS	11,399	USD	154,684	0.06
VISA "A"	4,424	USD	803,841	0.34	XPO LOGISTICS	3,624	USD	164,783	0.07
VISHAY INTERTECHNOLOGY	6,629	USD	121,510	0.05	XRAY-TWOLF HOLDING	2,366	USD	34,023	0.01
VISTA OUTDOOR	1,034	USD	25,757	0.01	XYLEM INCORPORATED	1,123	USD	99,756	0.04
VISTEON	528	USD	57,990	0.02	YELP	1,533	USD	52,781	0.02
VISTRA ENERGY CORP	5,230	USD	111,504	0.05	YUM BRANDS	1,340	USD	144,948	0.06
VMWARE	12,083	USD	1,311,006	0.55	ZEBRA TECHNOLOGIES "A"	265	USD	71,550	0.03
VORNADO REALTY TRUST	2,453	USD	56,861	0.02	ZIMMER HOLDINGS	1,757	USD	189,299	0.08
VOYA FINANCIAL	1,242	USD	76,867	0.03	ZIONS BANCORP	2,228	USD	115,433	0.05
VULCAN MATERIALS	498	USD	80,044	0.03	ZOETIS	706	USD	106,917	0.04
W.R. BERKLEY	1,035	USD	67,534	0.03	ZUMIEZ	943	USD	20,887	0.01
WABASH NATIONAL	1,767	USD	27,989	0.01	ZURN WATER SOLUTIONS	1,071	USD	26,539	0.01
WABTEC	1,292	USD	105,957	0.04				225,102,951	93.92
WAL MART STORES	55,498	USD	7,279,117	3.03				235,397,965	98.22
WALGREENS BOOTS ALLIANCE	30,339	USD	958,712	0.40	TOTAL SHARES				
WALKER & DUNLOP	182	USD	15,412	0.01	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				235,397,965 98.22
WALT DISNEY	16,181	USD	1,562,599	0.65					
WASTE MAN	2,641	USD	427,103	0.18	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
WATERS	313	USD	86,206	0.04					
WATSCO	122	USD	31,643	0.01	SHARES				
WATTS WATER TECHNOLOGIES	306	USD	38,779	0.02	GREAT BRITAIN				
WEBSTER FINANCIAL	2,199	USD	100,758	0.04	TECHNIPFMC	23,557	USD	202,355	0.08
WEC ENERGY GROUP	798	USD	72,403	0.03				202,355	0.08
WEIS MARKETS	895	USD	65,362	0.03	IRELAND				
WELLS FARGO	78,965	USD	3,217,823	1.34	ADIANT	11,007	USD	321,514	0.13
WERNER ENTERPRISES	1,697	USD	65,335	0.03				321,514	0.13
WESCO INTERNATIONAL	173	USD	20,983	0.01	UNITED STATES				
WEST PHARMACEUTICAL SERVICES	175	USD	44,324	0.02	AGNC INVESTMENT REIT	2,293	USD	19,708	0.01
WESTERN DIGITAL	9,709	USD	326,756	0.14	ALCOA UPSTREAM	2,056	USD	72,268	0.03
WESTERN UNION	6,870	USD	94,428	0.04	CONDUENT	86,810	USD	294,286	0.13
WESTLAKE CHEMICAL	780	USD	67,634	0.03	CORECIVIC REIT	5,408	USD	48,131	0.02
WESTROCK	7,474	USD	237,524	0.10	HILLTOP HOLDINGS	2,001	USD	50,005	0.02
WEX	183	USD	23,647	0.01	HILTON WORLDWIDE HOLDINGS	1,845	USD	228,060	0.10
WEYERHAEUSER	4,096	USD	116,531	0.05					
WHIRLPOOL	2,734	USD	377,073	0.16					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets
HOULIHAN LOKEY	613	USD	46,993	0.02
IHEARTMEDIA	8,859	USD	67,860	0.03
LAMB WESTON HOLDINGS	472	USD	37,024	0.02
NATIONAL HEALTHCARE	475	USD	31,431	0.01
PACWEST BANCORP	1,031	USD	23,816	0.01
PARK HOTELS & RESORTS REIT	993	USD	11,261	0.00
PLAINS GP HOLDINGS LP				
INT CL COM A	6,667	USD	73,070	0.03
RESTORATION HARDWARE HOLDING	67	USD	16,766	0.01
SBA COMMUNICATIONS	174	USD	49,500	0.02
SEABOARD	17	USD	58,480	0.02
WELLTOWER	709	USD	45,014	0.02
			1,173,673	0.50
TOTAL SHARES			1,697,542	0.71
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			1,697,542	0.71
COLLECTIVE INVESTMENT SCHEMES				
UNITED STATES				
EXTRA SPACE STORAGE	242	USD	41,322	0.02
MIDAMERICA APARTMENT	421	USD	65,255	0.02
OMEGA HEALTHCARE INVESTORS	1,389	USD	40,600	0.02
			147,177	0.06
TOTAL COLLECTIVE INVESTMENT SCHEMES			147,177	0.06
TOTAL INVESTMENTS			237,242,684	98.99
OTHER NET ASSETS			2,418,600	1.01
TOTAL NET ASSETS			239,661,284	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Indian Equity
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					DEPOSITARY RECEIPTS				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					INDIA				
SHARES					ICICI BANK				
INDIA					INFOSYS				
APOLLO HOSPITALS									
ENTERPRISE	400,000	INR	21,552,957	2.21		2,700,000	USD	57,159,000	5.86
ASIAN PAINTS	600,000	INR	24,651,988	2.53				43,474,431	4.45
AVENUE SUPERMARTS	283,049	INR	15,262,317	1.56				100,633,431	10.31
AXIS BANK	5,300,000	INR	47,767,674	4.89				100,633,431	10.31
CONTAINER CORP	380,500	INR	3,328,564	0.34				TOTAL DEPOSITARY RECEIPTS	
DALMIA BHARAT	1,180,000	INR	23,178,992	2.38				TOTAL TRANSFERABLE SECURITIES	
DLF	5,500,000	INR	24,115,794	2.47				ADMITTED TO AN OFFICIAL STOCK	990,177,937
FSN E-COMMERCE								EXCHANGE LISTING	101.46
VENTURES	696,047	INR	10,884,177	1.12	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
GUJARAT GAS	2,000,000	INR	12,372,275	1.27	DEPOSITARY RECEIPTS				
HCL TECHNOLOGIES	2,000,000	INR	22,921,590	2.35	INDIA				
HDFC BANK	2,700,000	INR	47,173,768	4.83	RELIANCE INDUSTRIES				
HDFC BANK (INE001A01036)	950,000	INR	26,715,785	2.74		17,000	USD	990,250	0.10
HINDUSTAN UNILEVER	1,000,000	INR	33,145,772	3.40				990,250	0.10
ICICI BANK	2,500,000	INR	26,490,066	2.71				TOTAL DEPOSITARY RECEIPTS	990,250
INFOSYS	1,839,041	INR	31,952,705	3.27				TOTAL TRANSFERABLE SECURITIES	990,250
JINDAL STEEL & POWER	3,400,000	INR	17,912,939	1.84				TRADED ON ANOTHER REGULATED MARKET	0.10
LARSEN & TOUBRO	2,325,000	INR	52,806,841	5.41				TOTAL INVESTMENTS	991,168,187
MAHINDRA & MAHINDRA	1,350,000	INR	21,045,405	2.16				OTHER NET LIABILITIES	(15,215,139)
MARUTI SUZUKI INDIA	240,000	INR	26,044,541	2.67				TOTAL NET ASSETS	975,953,048
METROPOLIS HEALTHCARE	200,000	INR	3,821,330	0.39					
PHOENIX MILLS	475,000	INR	8,169,174	0.84					
PI INDUSTRIES	430,482	INR	15,866,206	1.63					
PRESTIGE ESTATES									
PROJECTS	1,325,000	INR	7,326,071	0.75					
RELIANCE INDUSTRIES	2,855,465	INR	83,460,080	8.54					
SBI CARDS AND PAYMENT									
SERVICES	2,085,768	INR	23,421,264	2.40					
SBI LIFE INSURANCE	1,900,000	INR	29,204,899	2.99					
SONA BLW PRECISION									
FORGINGS	992,500	INR	5,657,834	0.58					
SRF	450,000	INR	13,848,005	1.42					
STATE BANK OF INDIA	6,400,000	INR	41,742,936	4.28					
SUN PHARMACEUTICALS	3,400,000	INR	39,647,946	4.06					
TATA MOTORS	6,300,000	INR	31,333,016	3.21					
TECH MAHINDRA	2,045,115	INR	25,355,517	2.60					
TITAN INDUSTRIES	725,000	INR	23,233,063	2.38					
ULTRATECH CEMENT	300,000	INR	23,067,009	2.36					
UNITED SPIRITS	800,000	INR	8,283,093	0.85					
UTI ASSET MANAGEMENT	800,000	INR	7,107,451	0.73					
ZOMATO	12,624,072	INR	9,675,462	0.99					
			889,544,506	91.15					
TOTAL SHARES			889,544,506	91.15					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Mexico Equity
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					TF ADMINISTRADORA				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					INDUSTRIAL				
SHARES					WALMART DE MEXICO				
MEXICO					TOTAL SHARES				
ALFA "A"	813,200	MXN	516,048	1.79	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
ALSEA	287,673	MXN	511,896	1.77	27,099,479 93.90				
AMERICA MOVIL	2,762,300	MXN	2,302,432	7.98	27,099,479 93.90				
ARCA CONTINENTAL	120,570	MXN	869,099	3.01	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
BANCO DEL BAJO	303,706	MXN	751,581	2.60	27,099,479 93.90				
BIMBO "A"	308,300	MXN	1,106,093	3.83	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
BOLSA MEXICANA DE VALORES	103,600	MXN	175,178	0.61	SHARES				
CEMEX	3,160,541	MXN	1,082,985	3.75	MEXICO				
COCA-COLA FEMSA	33,727	MXN	197,187	0.68	BECLE SAB DE CV				
CONTROLADORA VUELA	86,200	MXN	62,375	0.22	GENTERA				
COMPANIA DE AVICION	142,700	MXN	266,842	0.92	TOTAL SHARES				
CORP INMOBILIARIA VESTA	31,064	MXN	136,492	0.47	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
EL PUERTO DE LIVERPOOL	950,282	MXN	991,516	3.44	798,949 2.77				
FIBRA UNO ADMINISTRATION	331,200	MXN	2,045,921	7.09	798,949 2.77				
FOMENTO ECONOMICO MEXICANO	589,000	MXN	409,803	1.42	TOTAL INVESTMENTS				
GENOMMA LAB	53,600	MXN	534,867	1.85	OTHER NET ASSETS				
INTERNACIONAL "B"	106,076	MXN	1,389,816	4.82	TOTAL NET ASSETS				
GRUMA "B"	64,465	MXN	1,282,599	4.44	27,898,428 96.67				
GRUPO AEROPORTUARIO "B"	123,558	MXN	793,119	2.75	959,944 3.33				
GRUPO AEROPORTUARIO DE SUR "B"	64,862	MXN	235,642	0.82	28,858,372 100.00				
GRUPO AEROPORTUARIO DEL CENTRO NORTE	426,136	MXN	2,761,645	9.58					
GRUPO CARSO	536,700	MXN	858,667	2.98					
GRUPO FINANCIERO	352,028	MXN	1,210,104	4.19					
BANORTE "O"	628,574	MXN	694,925	2.41					
GRUPO FINANCIERO	42,811	MXN	391,777	1.36					
INBURSA	410,110	MXN	547,425	1.90					
GRUPO MEXICO "B"	257,906	MXN	474,319	1.64					
GRUPO TELEvisa	331,242	MXN	277,744	0.96					
INDUSTRIAS PENOLES	380,402	MXN	653,631	2.26					
KIMBER "A"	72,732	MXN	505,208	1.75					
LA COMER SAB DE CV	138,115	MXN	79,198	0.27					
OPERADORA DE SITES									
MEXICANOS									
ORBIA ADVANCE									
PROMOTORA Y OPERADORA DE INFRAESTRUCTURA									
SITIOS LATINOAMERICA									

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Russia Equity*
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets	
INVESTMENTS					POLYUS GOLD**					
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					ROSNEFT OIL**					
SHARES					SBERBANK**					
GREAT BRITAIN					SEGEZHA GROUP**					
POLYMETAL INTERNATIONAL	346,508	GBP	762,009	5.96	SURGUTNEFTEGAZ CLS**	1,260,000	RUB	-	0.00	
				762,009	5.96	TATNEFT**	450,466	RUB	-	0.00
TOTAL SHARES				762,009	5.96	UNITED RUSAL INTERNATIONAL**	2,703,400	RUB	-	0.00
DEPOSITARY RECEIPTS					TOTAL SHARES					
RUSSIAN FEDERATION					DEPOSITARY RECEIPTS					
JSC MMC NORILSK NICKEL	150,280	USD	284,029	2.22	CYPRUS					
LUKOIL	133,476	USD	96,103	0.75	OZON HOLDINGS**					
NOVATEK	29,077	USD	18,906	0.15						
NOVOLIPETSK STEEL	146,086	USD	46,192	0.36	NETHERLANDS					
OAD GAZPROM	1,027,252	USD	597,245	4.68	X5 RETAIL GROUP					
ROSNEFT OIL	739,463	USD	445,009	3.49						
TATNEFT	54,024	USD	126,956	0.99	RUSSIAN FEDERATION					
				1,614,440	12.64	SEVERSTAL**				
TOTAL DEPOSITARY RECEIPTS				1,614,440	12.64	TCS GROUP HOLDINGS				
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					TOTAL DEPOSITARY RECEIPTS					
				2,376,449	18.60	335,375				
OTHER TRANSFERABLE SECURITIES					2.62					
SHARES					PREFERRED SHARES					
GREAT BRITAIN					RUSSIAN FEDERATION					
POLYMETAL INTERNATIONAL**	15,451	RUB	-	0.00	SURGUTNEFTEGAZ**					
				-	0.00					
NETHERLANDS					TOTAL PREFERRED SHARES					
YANDEX**	26,811	USD	-	0.00	TOTAL OTHER TRANSFERABLE SECURITIES					
YANDEX (NL0009805522)**	140,775	RUB	-	0.00	TOTAL INVESTMENTS					
				-	0.00	2,711,824				
RUSSIAN FEDERATION					21.22					
ALROSA**	1,194,750	RUB	-	0.00	OTHER NET ASSETS					
GAZPROM**	213,540	RUB	-	0.00	10,065,961					
GAZPROM NEFT CLS**	620,390	RUB	-	0.00	TOTAL NET ASSETS					
LUKOIL**	13,760	RUB	-	0.00	12,777,785					
MAGNIT**	80,475	RUB	-	0.00	100.00					
MOSCOW EXCHANGE MICEX**	876,470	RUB	-	0.00						
PHOSAGRO**	35,849	RUB	-	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 2022 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 2022

Thai Equity
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					WARRANTS / EQUITY LINKED SECURITIES				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					THAILAND				
SHARES					BANPU PUBLIC COMPANY LIMITED 01/10/2023				
THAILAND					BTS GROUP HOLDINGS 07/11/2024				
ADVANCED INFORMATION SERVICES	215,500	THB	1,114,064	3.46	BTS GROUP HOLDINGS 20/11/2026	1,159,780	THB	9,532	0.03
AMATA CORP	1,874,600	THB	924,379	2.87				76,944	0.24
B GRIMM POWER PCL	582,800	THB	521,461	1.62	TOTAL WARRANTS / EQUITY LINKED SECURITIES			76,944	0.24
BANGKOK BANK	546,700	THB	1,978,381	6.15	DEPOSITARY RECEIPTS				
BANGKOK CHAIN HOSPITAL	1,978,500	THB	933,651	2.90	SINGAPORE				
BANGKOK DUSIT MEDICAL SERVICES	560,400	THB	438,277	1.36	SEA LTD	5,867	USD	330,136	1.02
BANPU PUBLIC	2,813,032	THB	917,293	2.84				330,136	1.02
BTS GROUP HOLDINGS	5,798,900	THB	1,276,004	3.96	TOTAL DEPOSITARY RECEIPTS			330,136	1.02
BUMRUNGRAD HOSPITAL FOREIGN	190,800	THB	1,148,240	3.56	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			29,904,063	92.75
CENTRAL PATTANA PUBLIC	713,300	THB	1,233,903	3.83	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
CENTRAL RETAIL	721,400	THB	755,443	2.34	SHARES				
CHAROEN POKPHAND FOODS	888,200	THB	588,680	1.83	THAILAND				
CP ALL	1,303,000	THB	1,943,099	6.03	AIRPORTS OF THAILAND	843,100	THB	1,620,487	5.03
DELTA ELECTRONICS	20,000	THB	346,766	1.08	THAI LIFE INSURANCE	665,000	THB	282,078	0.87
ELECTRICITY GENERATING	91,900	THB	402,002	1.25				1,902,565	5.90
ENERGY ABSOLUTE	583,600	THB	1,365,395	4.23	TOTAL SHARES			1,902,565	5.90
HOME PRODUCT CENTER	912,500	THB	326,584	1.01	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			31,806,628	98.65
INDORAMA VENTURES	1,350,800	THB	1,396,637	4.33	TOTAL INVESTMENTS			436,729	1.35
INTOUCH HOLDINGS	375,200	THB	723,643	2.24	OTHER NET ASSETS			32,243,357	100.00
KASIKORNBANK	317,400	THB	1,211,707	3.76	TOTAL NET ASSETS				
KCE ELECTRONICS PUBLIC	116,600	THB	133,694	0.41					
LAND AND HOUSES	5,210,600	THB	1,229,436	3.81					
MAJOR CINEPLEX GROUP	1,592,400	THB	747,229	2.32					
MINOR INTERNATIONAL	1,109,147	THB	779,226	2.42					
MUANGTHAI CAPITAL	112,900	THB	108,500	0.34					
PTT E&P	205,600	THB	874,836	2.71					
PTT PUBLIC	763,600	THB	688,293	2.13					
SIAM CEMENT	138,750	THB	1,199,165	3.72					
SIAM COMMERCIAL BANK	627,600	THB	1,181,326	3.66					
SIAM GLOBAL HOUSE	674,280	THB	359,306	1.11					
SISB	691,500	THB	317,151	0.98					
SRI TRANG GLOVES	501,900	THB	151,688	0.47					
STARK	2,093,400	THB	226,434	0.70					
THAI BEVERAGE	1,582,300	SGD	661,635	2.05					
THAI OIL	479,028	THB	650,853	2.02					
THAI UNION GROUP	1,296,200	THB	642,602	1.99					
			29,496,983	91.49					
TOTAL SHARES			29,496,983	91.49					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Turkey Equity
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENT					TURKCELL ILETISM HIZMETLERI				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					200,000 TRY 218,157 0.32				
SHARES					TURKIYE SIGORTA				
TURKEY					300,000 TRY 102,416 0.15				
AKBANK	4,000,000	TRY	2,488,817	3.61	TURKIYE IS BANKASI "C"	4,500,000	TRY	1,863,309	2.71
AKSA ENERJI URETIM	200,000	TRY	408,342	0.59	YAPI KREDI BANK	5,000,000	TRY	1,951,959	2.83
ANADOLU EFES BIRACILIK	850,000	TRY	1,888,968	2.74	YAYLA AGRO GIDA SANAYI				
ASELSAN ELEKTRONIK					VE NAKLIYAT	1,100,000	TRY	1,251,346	1.82
SANAYI VE TICARET	100,000	TRY	161,002	0.23	TOTAL SHARES			61,416,642	89.19
BIM BIRLESIK MAGAZALAR	980,000	TRY	6,200,127	9.00	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			61,416,642	89.19
BIOTREND CEVRE VE ENERJI					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
YATIRIMLARI	1,800,000	TRY	1,253,769	1.82	SHARES				
COCA-COLA ICECEK	90,000	TRY	659,096	0.96	TURKEY				
DOGUS OTOMOTIV SERVIS					SMART GUNES ENERJISI				
VE TCARET	250,000	TRY	1,321,495	1.92	TEKN ARGE URETIM	200,000	TRY	718,013	1.04
ENKA INSAAT	200,000	TRY	187,102	0.27	TOTAL SHARES			718,013	1.04
EREGLI DEMIR VE CELIK					TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			718,013	1.04
FABRIK	300,000	TRY	477,721	0.69	TOTAL INVESTMENTS			62,134,655	90.23
FORD OTOMOTIV SANAYI	260,000	TRY	4,665,650	6.78	OTHER NET ASSETS			6,725,585	9.77
GALATA WIND ENERJI	2,600,000	TRY	2,067,259	3.00	TOTAL NET ASSETS			68,860,240	100.00
GARANTI BANKASI	900,000	TRY	961,883	1.40					
GEN ILAC VE SAGLIK URUNLERI									
SANAYI VE TICARET	400,000	TRY	498,644	0.72					
ISBIR SENTETIK DOKUMA									
SANAYI	200,000	TRY	457,017	0.66					
KOC HOLDING	800,000	TRY	1,984,886	2.88					
KIMTEKS POLIURETAN									
SANAYI VE TICARET	600,000	TRY	1,921,124	2.79					
KOZA ALTIN ISLETMELERI	20,000	TRY	201,418	0.29					
KOZA DAVETIYELERI IMALAT	100,000	TRY	145,695	0.21					
MAVI GIYIM SANAYI VE									
TICARET	5,000	TRY	19,767	0.03					
MEDITERA TIBBI MALZEME									
SANAYI VE TICARET	700,000	TRY	975,154	1.42					
MIGROS TICARET	580,000	TRY	3,231,937	4.69					
OTOKAR OTOMOTIV VE									
SAVUNMA SANAYI	30,000	TRY	928,351	1.35					
PEGASUS HAVA									
TASIMACILIGI	180,000	TRY	2,364,816	3.43					
SABANCI HOLDING	1,500,000	TRY	2,132,563	3.10					
SOK MARKETLER TICARET	1,800,000	TRY	2,041,711	2.97					
TAV HAVALIMANLARI	470,000	TRY	1,631,689	2.37					
TOFAS TURK OTOMOBIL									
FABRIKASI	610,000	TRY	3,034,677	4.41					
TUPRAS-TURKIYE PETROL									
RAFINE	250,000	TRY	3,997,524	5.81					
TURK HAVA YOLLARI	1,450,000	TRY	5,616,769	8.16					
TURK SISE VE CAM									
FABRIKALARI	1,500,000	TRY	2,104,482	3.06					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					CICC HONG KONG FINANCE				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					2% 26/01/2026				
BONDS					1,804,000 USD 1,644,961 0.38				
CANADA					CIFI HOLDINGS GROUP				
CNOOC FINANCE 4.875%					5.5% 23/01/2023				
30/04/2044	1,309,000	USD	1,171,234	0.27	914,000 USD 409,446 0.09				
NEXEN 6.4% 15/05/2037	450,000	USD	462,107	0.11	CNOOC FINANCE 5.75%				
NEXEN 7.5% 30/07/2039	1,757,000	USD	2,040,615	0.47	26/01/2041				
			3,673,956	0.85	400,000 USD 399,509 0.09				
					CONTEMPORARY RUIDING DEVELOPMENT				
					1.5% 09/09/2026				
					800,000 USD 687,553 0.16				
					COSCO FINANCE 4%				
					03/12/2022				
					1,500,000 USD 1,497,414 0.35				
					COUNTRY GARDEN HOLDINGS				
					6.5% 08/04/2024				
					923,000 USD 377,242 0.09				
					COUNTRY GARDEN HOLDINGS				
					8% 27/01/2024				
					915,000 USD 411,860 0.10				
					ENN CLEAN ENERGY INTERNATIONAL				
					3.375% 12/05/2026				
					1,146,000 USD 999,263 0.23				
					GOLDEN EAGLE RETAIL				
					GROUP 4.625% 21/05/2023				
					700,000 USD 663,470 0.15				
					GREENTOWN CHINA				
					HOLDINGS 4.7% 29/04/2025				
					250,000 USD 196,814 0.05				
					HENGJIAN INTERNATIONAL INVESTMENT				
					1.875% 23/06/2025				
					821,000 USD 747,472 0.17				
					HUARONG FINANCE II				
					4.875% 22/11/2026				
					500,000 USD 409,087 0.09				
					HUARONG FINANCE II 5%				
					19/11/2025				
					500,000 USD 428,045 0.10				
					INDUSTRIAL AND COMMERCIAL BANK				
					OF CHINA 4.875% 21/09/2025				
					3,500,000 USD 3,492,007 0.81				
					INVENTIVE GLOBAL INVESTMENTS				
					1.65% 03/09/2025				
					1,300,000 USD 1,176,580 0.27				
					KWG GROUP HOLDINGS				
					5.95% 10/08/2025				
					200,000 USD 37,094 0.01				
					KWG GROUP HOLDINGS 6.3%				
					13/02/2026				
					900,000 USD 147,277 0.03				
					LEVC FINANCE 1.375%				
					25/03/2024				
					309,000 USD 292,698 0.07				
					LONGFOR PROPERTIES 4.5%				
					16/01/2028				
					2,381,000 USD 1,743,255 0.40				
					RADIANCE HOLDINGS GROUP				
					7.8% 20/03/2024				
					3,845,000 USD 1,559,461 0.36				
					REDCO PROPERTIES GROUP				
					9.9% 17/02/2024				
					973,000 USD 158,695 0.04				
					REDCO PROPERTIES GROUP				
					11% 06/08/2023				
					203,788 USD 39,897 0.01				
					REDSUN PROPERTIES GROUP				
					7.3% 21/05/2024				
					299,000 USD 20,725 0.00				
					RONGSHI INTERNATIONAL				
					FINANCE 3.75% 21/05/2029				
					1,200,000 USD 1,131,067 0.26				
					SEAZEN GROUP 6%				
					12/08/2024				
					200,000 USD 87,212 0.02				
					SF HOLDING INVESTMENT				
					2.875% 20/02/2030				
					4,900,000 USD 4,032,430 0.94				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SF HOLDING INVESTMENT					ZHENRO PROPERTIES GROUP				
2021 3.125% 17/11/2031	2,000,000	USD	1,619,084	0.37	8% 06/03/2023	3,200,000	CNY	60,596	0.01
SHANGHAI PORT GROUP DEVELOPMENT					ZHONGSHENG GROUP				
2.85% 11/09/2029	2,000,000	USD	1,762,139	0.41	HOLDINGS 3% 13/01/2026	2,800,000	USD	2,471,440	0.57
SHANGHAI PORT GROUP DEVELOPMENT								87,211,089	20.20
3.375% 18/06/2029	1,500,000	USD	1,371,309	0.32	GREAT BRITAIN				
SHENZHEN EXPRESSWAY					PRUDENTIAL 2.95% VRN				
1.75% 08/07/2026	200,000	USD	178,054	0.04	03/11/2033	1,128,000	USD	866,837	0.20
SHOUGANG GROUP 4%								866,837	0.20
23/05/2024	1,200,000	USD	1,177,034	0.27	HONG KONG				
SIHC INTERNATIONAL					AIA GROUP 2.7% VRN PERP	3,063,000	USD	2,567,111	0.59
CAPITAL 4.35% 26/09/2023	700,000	USD	694,584	0.16	AIRPORT AUTHORITY 2.1% VRN PERP	2,000,000	USD	1,788,874	0.41
SINOCEM OFFSHORE					AIRPORT AUTHORITY 2.4% VRN PERP	1,700,000	USD	1,425,277	0.33
CAPITAL 1.5% 23/09/2026	2,791,000	USD	2,412,014	0.56	AIRPORT AUTHORITY 2.5% 12/01/2032	1,176,000	USD	975,794	0.23
SINOPEC GROUP OVERSEAS					ANHUI TRANSPORTATION HOLDING 1.618% 26/08/2026	3,649,000	USD	3,206,969	0.74
4.875% 17/05/2042	580,000	USD	546,936	0.13	BANK OF CHINA 5.9% VRN PERP	4,000,000	USD	4,012,591	0.94
SINOPEC GROUP OVERSEAS DEVELOPMENT					BLOSSOM JOY 2.2% 21/10/2030	1,880,000	USD	1,522,884	0.35
2.5% 12/11/2024	1,600,000	USD	1,535,486	0.36	CAS CAPITAL 4% VRN PERP	1,832,000	USD	1,476,015	0.34
SINOPEC GROUP OVERSEAS DEVELOPMENT					CASTLE PEAK POWER FINANCE 2.2% 22/06/2030	884,000	USD	723,410	0.17
2.7% 13/05/2030	1,500,000	USD	1,312,227	0.30	CATHAY PACIFIC				
SINOPEC GROUP OVERSEAS DEVELOPMENT					FINANCING 4.875% 17/08/2026	1,058,000	USD	962,901	0.22
2.95% 12/11/2029	2,750,000	USD	2,473,936	0.57	CELESTIAL DYNASTY 4.25% 27/06/2029	1,000,000	USD	852,743	0.20
SINOPEC GROUP OVERSEAS DEVELOPMENT					CHAMPION MTN 2.95% 15/06/2030	645,000	USD	543,496	0.13
5.375% 17/10/2043	300,000	USD	299,191	0.07	CHEUNG KONG INFRASTRUCTURE				
STATE GRID OVERSEAS INVESTMENT					FINANCE 4% PERP	800,000	USD	614,943	0.14
1.625% 05/08/2030	1,500,000	USD	1,208,760	0.28	CHINA CINDA FINANCE				
TENCENT HOLDINGS 3.8%					5.625% 14/05/2024	1,700,000	USD	1,696,775	0.39
11/02/2025	4,730,000	USD	4,606,154	1.08	CHINA CINDA FINANCE				
TENCENT HOLDINGS 3.925%					3.875% 08/02/2023	455,000	USD	452,835	0.10
19/01/2038	1,300,000	USD	1,012,158	0.23	CHINA CINDA FINANCE				
TENCENT MUSIC ENTERTAINMENT					4.1% 09/03/2024	2,200,000	USD	2,150,236	0.50
1.375% 03/09/2025	950,000	USD	842,988	0.20	CHINA CINDA MANAGEMENT				
TENCENT MUSIC ENTERTAINMENT					1.875% 20/01/2026	415,000	USD	363,098	0.08
2% 03/09/2030	887,000	USD	651,824	0.15	CHINA CINDA MANAGEMENT				
TINGYI 1.625% 24/09/2025	925,000	USD	828,042	0.19	2% 18/03/2023	3,231,000	USD	3,181,928	0.74
WENS FOODSTUFFS GROUP					CHINA CINDA MANAGEMENT				
2.349% 29/10/2025	200,000	USD	175,208	0.04	3.125% 18/03/2030	250,000	USD	193,399	0.04
WEST CHINA CEMENT 4.95% 08/07/2026	200,000	USD	142,940	0.03	CHINA OVERSEAS GRAND OCEANS FINANCE 2.45% 09/02/2026	1,557,000	USD	1,315,175	0.30
YONGDA INVESTMENT 2.25% 16/06/2025	1,600,000	USD	1,474,005	0.34	CHINA OVERSEAS VIII				
YUNDA HOLDING INVESTMENT					3.05% 27/11/2029	2,400,000	USD	1,931,323	0.45
2.25% 19/08/2025	1,900,000	USD	1,683,948	0.39	CHINA OVRSEAS FINANCE				
YUZHOU PROPERTIES					CAYMAN VII 4.75% 26/04/2028	1,000,000	USD	912,828	0.21
5.375% VRN PERP	200,000	USD	12,567	0.00					
YUZHOU PROPERTIES									
7.375% 13/01/2026	400,000	USD	26,884	0.01					
YUZHOU PROPERTIES 8.3% 27/05/2025	250,000	USD	16,609	0.00					
YUZHOU PROPERTIES 8.5% 04/02/2023	350,000	USD	25,199	0.01					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CHINA RESOURCES LAND 4.125% 26/02/2029	200,000	USD	180,176	0.04	JOY TREASURE ASSETS HOLDINGS 1.875% 17/11/2025	708,000	USD	625,018	0.14
CLP POWER HONG KONG FINANCING 2.125% 30/06/2030	1,478,000	USD	1,200,662	0.28	JOY TREASURE ASSETS HOLDINGS 3.5% 24/09/2029	200,000	USD	155,227	0.04
CMB INTERNATIONAL LEASING MANAGE- MENT 1.75% 16/09/2026	1,500,000	USD	1,302,928	0.30	LENOVO GROUP 5.831% 27/01/2028	3,610,000	USD	3,451,673	0.80
CMB INTERNATIONAL LEASING MANAGE- MENT 1.875% 12/08/2025	281,000	USD	254,498	0.06	LINK FINANCE 2.75% 19/01/2032	1,100,000	USD	911,052	0.21
CMB INTERNATIONAL LEASING MANAGE- MENT 2% 04/02/2026	1,178,000	USD	1,053,807	0.24	LINK FINANCE 3.6% 03/09/2024	5,100,000	USD	4,991,617	1.17
CMB INTERNATIONAL LEASING MANAGE- MENT 2.75% 12/08/2030	200,000	USD	153,099	0.04	LS FINANCE 4.8% 18/06/2026	1,400,000	USD	1,016,156	0.24
CMHI FINANCE 4.375% 06/08/2023	404,000	USD	402,780	0.09	NAN FUNG TREASURY 3.625% 27/08/2030	481,000	USD	382,079	0.09
CNAC HK FINBRIDGE 4.125% 19/07/2027	2,509,000	USD	2,339,183	0.54	NAN FUNG TREASURY 5% PERP	1,253,000	USD	945,497	0.22
CNAC HK FINBRIDGE 4.625% 14/03/2023	1,200,000	USD	1,199,472	0.28	NANYANG COMMERCIAL BANK 3.8% VRN 20/11/2029	569,000	USD	540,614	0.13
CNAC HK FINBRIDGE 5.125% 14/03/2028	2,898,000	USD	2,786,317	0.65	NWD FINANCE 6.15% VRN PERP	1,826,000	USD	1,744,639	0.40
DAH SING BANK 3% VRN 02/11/2031	713,000	USD	637,267	0.15	RKPF OVERSEAS 5.9% 05/03/2025	1,475,000	USD	632,028	0.15
FORTUNE STAR 5.95% 29/01/2023	1,100,000	USD	940,843	0.22	RKPF OVERSEAS 7.875% 01/02/2023	1,202,000	USD	1,094,964	0.25
FORTUNE STAR 6.75% 02/07/2023	547,000	USD	352,748	0.08	SHANGHAI COMMERCIAL BANK 3.75% VRN 29/11/2027	800,000	USD	798,111	0.18
HERO ASIA INVESTMENT 1.5% 18/11/2023	540,000	USD	518,931	0.12	SHANGHAI PORT GROUP BVI DEVELOPMENT 1.5% 13/07/2025	600,000	USD	545,275	0.13
HKT CAPITAL 3% 18/01/2032	2,023,000	USD	1,651,758	0.38	SUNNY EXPRESS ENTERPRISES 2.625% 23/04/2025	400,000	USD	376,278	0.09
HKT CAPITAL NO 4 3% 14/07/2026	1,100,000	USD	1,020,146	0.24	TCCL FINANCE 4% 26/04/2027	1,400,000	USD	1,317,142	0.30
HONGKONG ELECTRIC FINANCE 2.25% 09/06/2030	1,588,000	USD	1,293,606	0.30	VANKE REAL ESTATE 3.15% 12/05/2025	1,385,000	USD	1,195,818	0.28
HONGKONG LAND FINANCE 4.5% 07/10/2025	4,000,000	USD	3,933,726	0.91	VANKE REAL ESTATE HONG KONG 3.5% 12/11/2029	250,000	USD	184,251	0.04
HOPSON DEVELOPMENT HOLDINGS 6.8% 28/12/2023	300,000	USD	200,808	0.05	VANKE REAL ESTATE HONG KONG 3.975% 09/11/2027	364,000	USD	297,024	0.07
HPHT FINANCE 2.875% 05/11/2024	2,000,000	USD	1,915,163	0.44	VANKE REAL ESTATE HONG KONG 4.2% 07/06/2024	785,000	USD	732,233	0.17
HUARONG FINANCE 2.125% 30/09/2023	2,938,000	USD	2,760,560	0.64	WANDA PROPERTIES OVERSEAS 6.875% 23/07/2023	241,000	USD	193,704	0.04
HUARONG FINANCE 2.5% 24/02/2023	4,662,000	USD	4,572,971	1.07	WANDA PROPERTIES OVERSEAS 6.95% 05/12/2022	200,000	USD	191,186	0.04
HUARONG FINANCE 2019 3.25% 13/11/2024	2,477,000	USD	2,193,208	0.51	WESTWOOD GROUP HOLDINGS 5.375% 19/10/2023	1,850,000	USD	1,833,484	0.42
HUARONG FINANCE 4.25% VRN PERP	1,114,000	USD	839,574	0.19	WHARF REIC FINANCE 3.7% 16/07/2025	9,300,000	CNY	1,294,843	0.30
HUTCHISON WHAMPOA INTERNATIONAL 3.625% 31/10/2024	2,400,000	USD	2,344,945	0.54	YANGO JUSTICE INTERNATIONAL 8.25% 25/11/2023	200,000	USD	11,288	0.00
HYSAN MTN 2.875% 02/06/2027	2,094,000	USD	1,906,569	0.44	YANGO JUSTICE INTERNATIONAL 9.25% 15/04/2023	500,000	USD	28,008	0.01
								96,315,559	22.31

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INDIA					PELABUHAN INDONESIA II				
DELHI INTERNATIONAL					4.25% 05/05/2025	800,000	USD	772,066	0.18
AIRPORT 6.125% 31/10/2026	200,000	USD	184,809	0.04	PERTAMINA PERSERO 3.1%				
DELHI INTERNATIONAL					21/01/2030	1,000,000	USD	825,890	0.19
AIRPORT 6.45% 04/06/2029	200,000	USD	168,409	0.04	PERTAMINA PERSERO 4.15%				
EXPORT IMPORT BANK OF					25/02/2060	3,961,000	USD	2,550,940	0.59
INDIA 2.25% 13/01/2031	3,051,000	USD	2,284,426	0.53	PERTAMINA PERSERO				
GMR HYDERABAD INTERNATIONAL					4.175% 21/01/2050	850,000	USD	586,832	0.14
4.75% 02/02/2026	300,000	USD	269,527	0.06	SARANA MULTI INFRASTRUKTUR				
HPCL MITTAL ENERGY					2.05% 11/05/2026	518,000	USD	454,332	0.11
5.25% 28/04/2027	400,000	USD	356,799	0.08				32,587,858	7.54
HPCLMITTAL ENERGY 5.45%					IRELAND				
22/10/2026	764,000	USD	705,413	0.16	CCBL CAYMAN 1.99%				
ICICI BANK DUBAI 4%					21/07/2025	1,500,000	USD	1,379,658	0.32
18/03/2026	700,000	USD	667,921	0.15				1,379,658	0.32
ONGC VIDESH 4.625%					MACAU				
15/07/2024	900,000	USD	887,399	0.21	SANDS CHINA 5.125%				
POWER FINANCE CORP					08/08/2025	2,250,000	USD	2,028,266	0.47
6.15% 06/12/2028	3,129,000	USD	3,095,950	0.72				2,028,266	0.47
REC 2.25% 01/09/2026	830,000	USD	720,475	0.17	MAURITIUS				
REC 2.75% 13/01/2027	4,145,000	USD	3,627,785	0.84	GREENKO ENERGY HOLDINGS				
SUMMIT DIGITEL INFRASTRUCTURE					4.875% 16/08/2023	2,300,000	USD	2,202,428	0.50
2.875% 12/08/2031	1,349,000	USD	983,691	0.23	INDIA GREEN ENERGY				
			13,952,604	3.23	HOLDINGS 5.375% 29/04/2024	940,000	USD	887,009	0.21
INDONESIA					NETWORK 3.975% VRN PERP	775,000	USD	637,634	0.15
ADARO INDONESIA 4.25%					UPL CORP 5.25% VRN PERP	1,020,000	USD	742,544	0.17
31/10/2024	3,086,000	USD	2,940,158	0.68				4,469,615	1.03
BANK MANDIRI PERSERO 2%					NETHERLANDS				
19/04/2026	857,000	USD	761,126	0.18	ICTSI TREASURY 3.5%				
BANK TABUNGAN NEGARA					16/11/2031	1,000,000	USD	804,080	0.19
PERSERO 4.2% 23/01/2025	300,000	USD	277,686	0.06	ROYAL CAPITAL 5%				
HYUNDAI MOTOR MANUFACTURING					VRN PERP	1,700,000	USD	1,589,597	0.36
1.75% 06/05/2026	1,087,000	USD	943,542	0.22				2,393,677	0.55
INDOFOOD CBP SUKSES					PAKISTAN				
MAKMUR 3.541% 27/04/2032	2,363,000	USD	1,762,735	0.41	PAKISTAN (GOVT) 6%				
INDOFOOD CBP SUKSES					08/04/2026	239,000	USD	93,838	0.02
MAKMUR 4.745% 09/06/2051	1,677,000	USD	1,071,180	0.25				93,838	0.02
INDONESIA (GOVT) 3.05%					PHILIPPINES				
12/03/2051	1,100,000	USD	727,730	0.17	AC ENERGY FINANCE				
INDONESIA (GOVT) 3.7%					INTERNATIONAL 5.1% PERP	1,598,000	USD	1,335,241	0.31
30/10/2049	2,138,000	USD	1,546,014	0.36	AYC FINANCE 3.9% PERP	747,000	USD	546,025	0.13
INDONESIA (GOVT) 4.15%					DEVELOPMENT BANK OF THE PHILLI-				
20/09/2027	706,000	USD	673,060	0.16	PINES 2.375% 11/03/2031	2,195,000	USD	1,659,900	0.38
INDONESIA (GOVT) 4.2%								3,541,166	0.82
15/10/2050	6,964,000	USD	5,350,602	1.23	SINGAPORE				
INDONESIA (GOVT) 5.45%					ABJA INVESTMENT 5.45%				
20/09/2052	9,825,000	USD	9,071,299	2.09	24/01/2028	730,000	USD	678,160	0.16
INDONESIA ASAHAN					BOC AVIATION 3.25%				
ALUMINIUM 5.8% 15/05/2050	2,150,000	USD	1,614,399	0.37	29/04/2025	1,100,000	USD	1,041,826	0.24
PAKUWON JATI 4.875%					DBS GROUP HOLDINGS				
29/04/2028	800,000	USD	658,267	0.15	1.822% VRN 10/03/2031	3,769,000	USD	3,337,335	0.77
					DBS GROUP HOLDINGS 3.3%				
					VRN PERP	3,156,000	USD	2,886,047	0.67

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
HPHT FINANCE 1.5% 17/09/2026	3,426,000	USD	2,985,573	0.69	SHINHAN FINANCIAL GROUP 3.34% VRN 05/02/2030	2,100,000	USD	1,973,711	0.46
INDIKA ENERGY CAPITAL III PTE 5.875% 09/11/2024	2,200,000	USD	2,132,831	0.49	SHINHAN FINANCIAL GROUP 5.875% VRN PERP	701,000	USD	697,097	0.16
LMIRT CAPITAL 7.25% 19/06/2024	239,000	USD	176,522	0.04	SK HYNIX 2.375% 19/01/2031	907,000	USD	676,819	0.16
MEDCO OAK TREE 7.375% 14/05/2026	450,000	USD	394,545	0.09	WOORI BANK 5.125% 06/08/2028	200,000	USD	192,695	0.04
OVERSEACHINESE BANKING 1.832% VRN 10/09/2030	3,668,000	USD	3,288,442	0.76				34,069,092	7.89
OVERSEACHINESE BANKING 4.25% 19/06/2024	7,750,000	USD	7,658,191	1.78	THAILAND BANGKOK BANK 3.733% VRN 25/09/2034	1,200,000	USD	986,002	0.23
TML HOLDINGS 4.35% 09/06/2026	1,388,000	USD	1,169,158	0.27	EXPORT IMPORT BANK OF THAILAND 3.902% 02/06/2027	1,272,000	USD	1,207,452	0.28
UNITED OVERSEAS BANK 1.75% VRN 16/03/2031	2,491,000	USD	2,190,033	0.51	KRUNG THAI BANK 4.4% VRN PERP	1,541,000	USD	1,254,629	0.29
UNITED OVERSEAS BANK 3.875% VRN PERP	7,000,000	USD	6,780,265	1.57	MINOR INTERNATIONAL 2.7% VRN PERP	1,925,000	USD	1,733,132	0.40
			34,718,928	8.04	MINOR INTERNATIONAL 3.1% VRN PERP	2,319,000	USD	2,264,347	0.52
SOUTH KOREA KB KOOKMIN CARD 1.5% 13/05/2026	550,000	USD	480,208	0.11	PTTEP TREASURY CENTER 2.587% 10/06/2027	600,000	USD	531,472	0.12
KODIT GLOBAL 3.619% 27/05/2025	8,057,000	USD	7,764,486	1.80	THAIOIL TREASURY CENTER 4.875% 23/01/2043	588,000	USD	464,584	0.11
KOOKMIN BANK 2.5% 04/11/2030	723,000	USD	573,627	0.13	THAIOIL TREASURY CENTER 5.375% 20/11/2048	845,000	USD	674,273	0.16
KOOKMIN BANK 4.35% VRN PERP	800,000	USD	778,499	0.18				9,115,891	2.11
KOOKMIN BANK 4.5% 01/02/2029	707,000	USD	664,577	0.15	TURKEY HYUNDAI ASSAN OTOMOTIV SANAYI 1.625% 12/07/2026	1,000,000	USD	855,363	0.20
KOREA (GOVT) 5.625% 03/11/2025	3,000,000	USD	3,077,393	0.71				855,363	0.20
KOREA EXCHANGE BANK 4.25% 14/10/2024	1,000,000	USD	976,554	0.23	UNITED STATES PERIAMA HOLDINGS 5.95% 19/04/2026	1,800,000	USD	1,563,521	0.36
KOREA NATIONAL OIL 2.125% 18/04/2027	2,054,000	USD	1,806,690	0.42				1,563,521	0.36
KT CORP 2.5% 18/07/2026	600,000	USD	548,731	0.13	TOTAL BONDS			328,836,918	76.14
LOTTE PROPERTY DEVELOPMENT 4.5% 01/08/2025	4,579,000	USD	4,495,992	1.04	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			328,836,918	76.14
SHINHAN BANK 3.875% 24/03/2026	1,900,000	USD	1,797,017	0.42	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
SHINHAN BANK 4% 23/04/2029	1,100,000	USD	1,001,645	0.23	BONDS				
SHINHAN BANK 4.375% 13/04/2032	1,932,000	USD	1,742,254	0.40	CHINA				
SHINHAN BANK 4.5% 26/03/2028	1,500,000	USD	1,409,803	0.33	ALIBABA GROUP HOLDING 3.25% 09/02/2061	3,200,000	USD	1,818,971	0.42
SHINHAN CARD 1.375% 23/06/2026	2,000,000	USD	1,723,622	0.40	ALIBABA GROUP HOLDING 3.6% 28/11/2024	2,100,000	USD	2,040,639	0.47
SHINHAN CARD 2.5% 27/01/2027	1,920,000	USD	1,687,672	0.39	ALIBABA GROUP HOLDING 4.5% 28/11/2034	2,300,000	USD	1,967,478	0.46

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CHINA CINDA FINANCE					MAURITIUS				
4.25% 23/04/2025	3,800,000	USD	3,637,043	0.84	NETWORK 5.65% VRN PERP	752,000	USD	693,620	0.16
JDCOM 3.875% 29/04/2026	200,000	USD	190,623	0.04				693,620	0.16
SINOPEC GROUP OVERSEAS DEVELOPMENT					PAKISTAN				
4.25% 03/05/2046	1,200,000	USD	1,021,544	0.24	PAKISTAN (GOVT) 6.875%				
SINOPEC GROUP OVERSEAS DEVELOPMENT					05/12/2027	800,000	USD	306,134	0.07
4.25% 12/04/2047	400,000	USD	339,492	0.08				306,134	0.07
TENCENT HOLDINGS 2.39%					PHILIPPINES				
03/06/2030	3,500,000	USD	2,772,921	0.64	PHILIPPINES (GOVT) 3.2%				
TENCENT HOLDINGS 3.28%					06/07/2046	399,000	USD	267,280	0.06
11/04/2024	2,000,000	USD	1,952,386	0.45	PHILIPPINES (GOVT) 4.2%				
TENCENT HOLDINGS 3.595%					29/03/2047	2,916,000	USD	2,276,805	0.53
19/01/2028	2,000,000	USD	1,807,877	0.42				2,276,805	0.53
TENCENT HOLDINGS 3.975%					SINGAPORE				
11/04/2029	3,800,000	USD	3,429,899	0.79	BOC AVIATION 3.5%				
			20,978,873	4.85	18/09/2027	1,000,000	USD	918,513	0.21
HONG KONG					COSL SINGAPORE CAPITAL				
BANK OF COMMUNICATIONS					4.5% 30/07/2025	200,000	USD	197,167	0.05
2.304% VRN 08/07/2031	1,958,000	USD	1,752,994	0.40	TEMASEK FINANCIAL				
CK HUTCHISON INTERNATIONAL					2.375% 02/08/2041	5,800,000	USD	4,232,106	0.98
3.375% 08/05/2050	700,000	USD	511,997	0.12				4,232,106	0.98
			2,264,991	0.52	SOUTH KOREA				
INDIA					HANA BANK 3.25%				
GMR HYDERABAD INTERNATIONAL					30/03/2027	2,868,000	USD	2,661,991	0.62
AIR 5.375% 10/04/2024	650,000	USD	628,530	0.15	HANWHA LIFE INSURANCE				
MUTHOOT FINANCE 6.125%					3.379% VRN 04/02/2032	5,227,000	USD	4,488,655	1.04
31/10/2022	754,000	USD	752,164	0.17	KOOKMIN BANK 2.375%				
RELIANCE INDUSTRIES					15/02/2027	2,832,000	USD	2,548,870	0.59
3.667% 30/11/2027	1,350,000	USD	1,241,963	0.28	KOREA ELECTRIC POWER				
RELIANCE INDUSTRIES					3.625% 14/06/2025	906,000	USD	873,589	0.20
4.875% 10/02/2045	1,100,000	USD	935,253	0.22	KOREA GAS 3.875%				
SHRIRAM TRANSPORT					13/07/2027	229,000	USD	217,842	0.05
FINANCE 4.15% 18/07/2025	275,000	USD	245,996	0.06	KT 4% 08/08/2025				
SHRIRAM TRANSPORT					06/07/2027	2,072,000	USD	2,005,141	0.46
FINANCE 4.4% 13/03/2024	1,152,000	USD	1,079,056	0.25	POSCO 4.375% 04/08/2025				
			4,882,962	1.13	SHINHAN BANK 3.75%				
INDONESIA					20/09/2027	900,000	USD	823,673	0.19
FREEPOR T INDONESIA 6.2%					SK HYNIX 1.5% 19/01/2026				
14/04/2052	859,000	USD	659,471	0.15	23/04/2026	7,800,000	USD	6,872,623	1.59
INDONESIA (GOVT) 4.3%								6,872,623	1.59
31/03/2052	1,300,000	USD	1,010,449	0.24	TAIWAN				
			1,669,920	0.39	TSMC GLOBAL 1.25%				
MACAU					23/04/2026	7,800,000	USD	6,872,623	1.59
SANDS CHINA 3.35%								6,872,623	1.59
08/03/2029	630,000	USD	473,132	0.11	THAILAND				
			473,132	0.11	GC TREASURY CENTER 5.2%				
MALAYSIA					30/03/2052	1,000,000	USD	794,340	0.18
PETRONAS CAPITAL 3.404%								794,340	0.18
28/04/2061	2,689,000	USD	1,829,807	0.42	UNITED STATES				
PETRONAS CAPITAL 4.55%					BOC AVIATION USA 1.625%				
21/04/2050	2,500,000	USD	2,211,055	0.52	29/04/2024	2,300,000	USD	2,174,444	0.50
			4,040,862	0.94					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
HYUNDAI CAPITAL AMERICA				
2.1% 15/09/2028	2,244,000	USD	1,789,359	0.41
TSMC ARIZONA 3.875%				
22/04/2027	650,000	USD	621,672	0.14
US (GOVT) 1.875%				
15/02/2032	5,000,000	USD	4,260,156	1.00
US (GOVT) 2.875%				
15/05/2052	11,250,000	USD	9,519,433	2.21
US (GOVT) 3% 15/08/2052				
	2,500,000	USD	2,178,125	0.50
			20,543,189	4.76
TOTAL BONDS			91,716,650	21.23
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			91,716,650	21.23
COLLECTIVE INVESTMENT SCHEMES				
IRELAND				
HSBC GLOBAL LIQUIDITY FUND				
	7,588,082	USD	7,588,082	1.76
			7,588,082	1.76
TOTAL COLLECTIVE INVESTMENT SCHEMES			7,588,082	1.76
OTHER TRANSFERABLE SECURITIES				
BONDS				
CHINA				
SINIC HOLDINGS GROUP				
8.5% 24/01/2022*	492,000	USD	9,840	0.00
			9,840	0.00
TOTAL BONDS			9,840	0.00
TOTAL OTHER TRANSFERABLE SECURITIES			9,840	0.00
TOTAL INVESTMENTS			428,151,490	99.13
OTHER NET ASSETS			3,767,868	0.87
TOTAL NET ASSETS			431,919,358	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 2022

Asia ESG Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
INVESTMENTS					HONG KONG				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					AIA GROUP 2.7% VRN PERP				
					1,000,000	USD		838,103	1.94
BONDS					BANK OF CHINA 5.9% VRN PERP				
					600,000	USD		601,889	1.39
CHINA					CATHAY PACIFIC FINANCING				
ALIBABA GROUP HOLDING					4.875% 17/08/2026	USD		364,046	0.84
4.2% 06/12/2047	200,000	USD	145,790	0.34	CHINA CLEAN ENERGY DEVELOPMENT				
CCBL CAYMAN 1.6%					4% 05/11/2025	USD		483,916	1.12
15/09/2026	500,000	USD	439,072	1.01	CHINA OVERSEAS GRAND OCEANS				
CHINA CONSTRUCTION BANK					FINANCE 2.45% 09/02/2026	USD		168,937	0.39
CORP 2.45% VRN 24/06/2030	400,000	USD	374,238	0.86	CHINA RESOURCES LAND				
CHINA DEVELOPMENT BANK					4.125% 26/02/2029	USD		270,264	0.62
2.875% VRN 28/09/2030	1,000,000	USD	929,905	2.14	CHONG HING BANK 5.7%				
CHINA MENGNIU DAIRY					VRN PERP	USD		967,516	2.24
1.875% 17/06/2025	200,000	USD	182,721	0.42	CITIC 2.45% 25/02/2025	USD		470,257	1.09
CIFI HOLDINGS GROUP					CITIC 2.875% 17/02/2027	USD		183,092	0.42
5.50% 23/01/2023	500,000	USD	223,986	0.52	CMB INTERNATIONAL LEASING				
COUNTRY GARDEN HOLDINGS					MANAGEMENT 2% 04/02/2026	USD		447,286	1.03
5.4% 27/05/2025	200,000	USD	69,120	0.16	CNAC HK FINBRIDGE 3%				
COUNTRY GARDEN HOLDINGS					22/09/2030	USD		404,040	0.93
8% 27/01/2024	400,000	USD	180,048	0.42	DAH SING BANK 3%				
GOLDEN EAGLE RETAIL					VRN 02/11/2031	USD		983,160	2.28
GROUP 4.625% 21/05/2023	400,000	USD	379,126	0.88	FORTUNE STAR 5.95%				
INDUSTRIAL AND COMMERCIAL BANK					29/01/2023	USD		256,594	0.59
OF CHINA 4.875% 21/09/2025	800,000	USD	798,173	1.84	HKT CAPITAL 3.25%				
LONGFOR GROUP HOLDINGS					30/09/2029	USD		439,302	1.02
3.95% 16/09/2029	200,000	USD	133,499	0.31	HPHT FINANCE 2.875%				
LONGFOR PROPERTIES 4.5%					05/11/2024	USD		191,516	0.44
16/01/2028	200,000	USD	146,431	0.34	HUARONG FINANCE 2.125%				
NEW METRO GLOBAL 6.8%					30/09/2023	USD		939,605	2.17
05/08/2023	200,000	USD	132,471	0.31	HUARONG FINANCE 3.75%				
SF HOLDING INVESTMENT					29/05/2024	USD		182,777	0.42
2021 3.125% 17/11/2031	700,000	USD	566,679	1.31	ICBCIL FINANCE 2.25%				
TENCENT HOLDINGS 3.575%					02/11/2026	USD		450,001	1.04
11/04/2026	500,000	USD	476,084	1.10	LENOVO GROUP 5.831%				
TENCENT HOLDINGS 3.8%					27/01/2028	USD		191,228	0.44
11/02/2025	700,000	USD	681,672	1.58	NWD FINANCE 6.15% VRN				
TENCENT MUSIC ENTERTAINMENT					PERP	USD		191,089	0.44
2.00% 03/09/2030	200,000	USD	146,973	0.34	NWD FINANCE 6.25% PERP	USD		325,235	0.75
WENS FOODSTUFFS GROUP					RKPF OVERSEAS 5.2%				
2.349% 29/10/2025	200,000	USD	175,208	0.40	12/01/2026	USD		70,711	0.16
ZHONGSHENG GROUP					RKPF OVERSEAS 7.875%				
HOLDINGS 3% 13/01/2026	300,000	USD	264,797	0.61	01/02/2023	USD		273,286	0.63
			6,445,993	14.89	SHUI ON DEVELOPMENT				
					HOLDINGS 5.75% 12/11/2023	USD		169,837	0.39
GREAT BRITAIN					TCCL FINANCE 4%				
PRUDENTIAL 2.95% VRN					26/04/2027	USD		188,163	0.43
03/11/2033	200,000	USD	153,694	0.36	VANKE REAL ESTATE HONG				
			153,694	0.36	KONG 4.2% 07/06/2024	USD		186,556	0.43
					VANKE REAL ESTATE HONG				
					KONG 5.35% 11/03/2024	USD		188,279	0.44

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia ESG Bond (Continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
WESTWOOD GROUP HOLDINGS 5.375% 19/10/2023	200,000	USD	198,214	0.46	TEMASEK FINANCIAL I 2.25% 06/04/2051	750,000	USD	483,189	1.12
YANLORD LAND 5.125% 20/05/2026	200,000	USD	141,492	0.33	THETA CAPITAL 6.75% 31/10/2026	300,000	USD	191,845	0.44
YANLORD LAND 6.8% 27/02/2024	200,000	USD	172,127	0.40	TML HOLDINGS 4.35% 09/06/2026	600,000	USD	505,400	1.17
			10,938,518	25.27	UNITED OVERSEAS BANK 3.875% VRN PERP	1,300,000	USD	1,259,191	2.91
INDIA								4,058,500	9.38
AXIS BANK 4.1% VRN PERP RENEW POWER 5.875% 05/03/2027	300,000	USD	248,658	0.57	SOUTH KOREA				
	550,000	USD	496,849	1.15	KB KOOKMIN CARD 4% 09/06/2025	200,000	USD	194,035	0.45
			745,507	1.72	KODIT GLOBAL 3.619% 27/05/2025	229,000	USD	220,686	0.51
INDONESIA					KOOKMIN BANK 2.5% 04/11/2030	200,000	USD	158,680	0.37
INDONESIA (GOVT) 2.85% 14/02/2030	800,000	USD	686,484	1.58	KOOKMIN BANK 4.35% VRN PERP	600,000	USD	583,873	1.34
INDONESIA (GOVT) 3.2% 23/09/2061	400,000	USD	249,266	0.58	NAVER 1.5% 29/03/2026	300,000	USD	265,708	0.61
INDONESIA (GOVT) 4.35% 11/01/2048	400,000	USD	317,563	0.73	SHINHAN BANK 4.375% 13/04/2032	200,000	USD	180,358	0.42
INDONESIA (GOVT) 4.625% 15/04/2043	300,000	USD	253,950	0.59	SHINHAN BANK 4.5% 26/03/2028	400,000	USD	375,948	0.87
INDONESIA (GOVT) 4.65% 20/09/2032	200,000	USD	188,487	0.44	SHINHAN FINANCIAL GROUP 3.34% VRN 05/02/2030	400,000	USD	375,945	0.87
INDONESIA (GOVT) 5.25% 17/01/2042	400,000	USD	363,604	0.84	SHINHAN FINANCIAL GROUP 5.875% VRN PERP	500,000	USD	497,216	1.15
INDONESIA (GOVT) 5.25% 08/01/2047	600,000	USD	546,687	1.26				2,852,449	6.59
STAR ENGY GEOTHERMAL WAYANG WINDU 6.75% 24/04/2033	500,000	USD	374,573	0.87	TAIWAN				
			2,980,614	6.89	TSMC GLOBAL 0.75% 28/09/2025	1,000,000	USD	887,689	2.05
MAURITIUS					TSMC GLOBAL 1% 28/09/2027	1,000,000	USD	823,611	1.90
CLEAN RENEWABLE POWER 4.25% 25/03/2027	200,000	USD	149,866	0.35				1,711,300	3.95
GREENKO ENERGY HOLDINGS 4.875% 16/08/2023	600,000	USD	574,546	1.33	THAILAND				
GREENKO POWER 4.3% 13/12/2028	300,000	USD	230,355	0.53	GC TREASURY CENTER 2.98% 18/03/2031	300,000	USD	235,707	0.54
GREENKO SOLAR MAURITIUS 5.95% 29/07/2026	200,000	USD	168,854	0.39	KASIKORNBANK 3.343% VRN 02/10/2031	500,000	USD	435,464	1.00
			1,123,621	2.60	PTT TREASURY CENTER 5.875% 03/08/2035	300,000	USD	297,867	0.69
PHILIPPINES					THAIOIL TREASURY CENTER 4.875% 23/01/2043	200,000	USD	158,022	0.37
PHILIPPINES (GOVT) 3.7% 02/02/2042	300,000	USD	229,420	0.53				1,127,060	2.60
			229,420	0.53	TOTAL BONDS			32,366,676	74.78
SINGAPORE					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			32,366,676	74.78
MEDCO OAK TREE 7.375% 14/05/2026	300,000	USD	263,030	0.61					
OVERSEAS CHINESE BANKING 1.832% VRN 10/09/2030	1,300,000	USD	1,165,478	2.69					
OVERSEAS CHINESE BANKING 4.602% VRN 15/06/2032	200,000	USD	190,367	0.44					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia ESG Bond (Continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					SHINHAN BANK 3.75% 20/09/2027				
					400,000	USD		366,077	0.85
					1,508,967 3.49				
BONDS					UNITED STATES				
CHINA					US (GOVT) 2.75% 15/08/2032				
ALIBABA GROUP 3.15% 09/02/2051	450,000	USD	267,473	0.62	200,000	USD		183,859	0.43
CDBL FUNDING 3.5% 24/10/2027	500,000	USD	457,595	1.06	200,000	USD		174,250	0.40
					358,109 0.83				
					7,004,757 16.19				
					TOTAL BONDS				
					TOTAL TRANSFERABLE SECURITIES				
					TRADED ON ANOTHER REGULATED MARKET				
					7,004,757 16.19				
HONG KONG					COLLECTIVE INVESTMENT SCHEMES				
BANGKOK BANK 9.025% 15/03/2029					IRELAND				
700,000	USD	803,155	1.85	HSBC GLOBAL LIQUIDITY FUND					
500,000	USD	478,319	1.11	2,743,778	USD		2,743,778	6.34	
					2,743,778 6.34				
					2,743,778 6.34				
					TOTAL COLLECTIVE INVESTMENT SCHEMES				
					TOTAL INVESTMENTS				
					OTHER NET ASSETS				
					TOTAL NET ASSETS				
					43,277,265 100.00				
INDIA									
ICICI BANK DUBAI 3.8% 14/12/2027	500,000	USD	460,450	1.06					
RELIANCE INDUSTRIES 2.875% 12/01/2032	250,000	USD	196,821	0.45					
RELIANCE INDUSTRIES 3.667% 30/11/2027	250,000	USD	229,993	0.53					
SHRIRAM TRANSPORT FINANCE 4.4% 13/03/2024	1,100,000	USD	1,030,348	2.38					
					1,917,612 4.42				
INDONESIA									
PERTAMINA 6.5% 27/05/2041	500,000	USD	461,571	1.07					
					461,571 1.07				
MAURITIUS									
NETWORK 5.65% VRN PERP	200,000	USD	184,473	0.43					
					184,473 0.43				
PHILIPPINES									
PHILIPPINES (GOVT) 3.7% 01/03/2041	300,000	USD	232,826	0.54					
PHILIPPINES (GOVT) 4.2% 29/03/2047	227,000	USD	177,241	0.41					
					410,067 0.95				
SINGAPORE									
CONTINUUM ENERGY LEVANTER 4.5% 09/02/2027	200,000	USD	157,416	0.36					
					157,416 0.36				
SOUTH KOREA									
KOOKMIN BANK 2.375% 15/02/2027	200,000	USD	180,005	0.42					
KOREA EXPRESSWAY 3.625% 18/05/2025	200,000	USD	193,992	0.45					
KOREA GAS 3.875% 13/07/2027	400,000	USD	380,509	0.87					
KT 4% 08/08/2025	200,000	USD	194,838	0.45					
NONGHYUP BANK 4.25% 06/07/2027	200,000	USD	193,546	0.45					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia High Yield Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					COUNTRY GARDEN HOLDINGS				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					4.2% 06/02/2026				
BONDS					530,000 USD 178,139 0.01				
AUSTRALIA					COUNTRY GARDEN HOLDINGS				
PERENTI FINANCE 6.5%					4.75% 17/01/2023	12,500,000	USD	10,314,908	0.74
07/10/2025	16,098,000	USD	14,805,066	1.07	COUNTRY GARDEN HOLDINGS				
			14,805,066	1.07	5.125% 17/01/2025	9,278,000	USD	3,255,166	0.23
CHINA					COUNTRY GARDEN HOLDINGS				
AGILE GROUP HOLDINGS					5.4% 27/05/2025	5,125,000	USD	1,771,205	0.13
5.5% 21/04/2025	537,000	USD	162,231	0.01	COUNTRY GARDEN HOLDINGS				
AGILE GROUP HOLDINGS					6.15% 17/09/2025	5,267,000	USD	1,801,763	0.13
5.5% 17/05/2026	6,000,000	USD	1,674,258	0.12	COUNTRY GARDEN HOLDINGS				
AGILE GROUP HOLDINGS					6.5% 08/04/2024	12,645,000	USD	5,168,175	0.37
5.75% 02/01/2025	9,988,000	USD	3,116,704	0.22	COUNTRY GARDEN HOLDINGS				
CENTRAL CHINA REAL					8% 27/01/2024	28,156,000	USD	12,673,577	0.91
ESTATE 7.25% 24/04/2023	2,580,000	USD	1,056,244	0.08	EHI CAR SERVICES 7.75%				
CENTRAL CHINA REAL					14/11/2024	1,121,000	USD	650,674	0.05
ESTATE 7.65% 27/08/2023	6,527,000	USD	1,923,102	0.14	ENN CLEAN ENERGY INTERNATIONAL				
CHINA HONGQIAO GROUP					3.375% 12/05/2026	19,114,000	USD	16,666,592	1.20
6.25% 08/06/2024	18,840,000	USD	17,233,703	1.25	GOLDEN EAGLE RETAIL				
CHINA HONGQIAO GROUP					GROUP 4.625% 21/05/2023	19,117,000	USD	18,119,368	1.32
7.375% 02/05/2023	846,000	USD	826,245	0.06	GREENLAND GLOBAL INVESTMENT				
CHINA OIL AND GAS					5.875% 03/07/2024	1,411,000	USD	596,125	0.04
GROUP 4.7% 30/06/2026	4,675,000	USD	3,577,295	0.26	GREENLAND GLOBAL INVESTMENT				
CHINA SCE GROUP					7.25% 22/01/2025	4,557,000	USD	1,846,125	0.13
HOLDINGS 6% 04/02/2026	7,007,000	USD	1,068,936	0.08	GREENTOWN CHINA				
CHINA SCE GROUP					HOLDINGS 4.7% 29/04/2025	6,095,000	USD	4,798,319	0.35
HOLDINGS 7% 02/05/2025	16,039,000	USD	2,579,568	0.19	GREENTOWN CHINA				
CHINA SCE GROUP					HOLDINGS 5.65% 13/07/2025	1,267,000	USD	995,849	0.07
HOLDINGS 7.25% 19/04/2023	1,892,000	USD	606,253	0.04	KWG PROPERTY HOLDING				
CHINA SCE GROUP					5.875% 10/11/2024	1,988,000	USD	401,588	0.03
HOLDINGS 7.375% 09/04/2024	6,890,000	USD	1,606,335	0.12	KWG GROUP HOLDINGS				
CIFI HOLDINGS GROUP					5.95% 10/08/2025	3,260,000	USD	604,624	0.04
5.25% 13/05/2026	2,000,000	USD	426,099	0.03	KWG GROUP HOLDINGS 6%				
CIFI HOLDINGS GROUP					14/01/2024	7,680,750	USD	2,743,558	0.20
5.50% 23/01/2023	13,622,000	USD	6,102,263	0.44	KWG GROUP HOLDINGS 6%				
CIFI HOLDINGS GROUP					14/08/2026	1,500,000	USD	242,243	0.02
5.95% 20/10/2025	13,820,000	USD	3,045,162	0.22	KWG GROUP HOLDINGS 6.3%				
CIFI HOLDINGS GROUP 6%					13/02/2026	14,503,000	USD	2,373,294	0.17
16/07/2025	4,233,000	USD	945,264	0.07	KWG GROUP HOLDINGS				
CIFI HOLDINGS GROUP					7.875% 01/09/2023	2,590,000	USD	589,023	0.04
6.45% 07/11/2024	10,873,000	USD	2,674,605	0.19	LONGFOR PROPERTIES 3.9%				
CIFI HOLDINGS GROUP					16/04/2023	2,665,000	USD	2,611,917	0.19
6.55% 28/03/2024	5,800,000	USD	1,545,646	0.11	LONGFOR GROUP HOLDINGS				
COUNTRY GARDEN HOLDINGS					3.95% 16/09/2029	3,598,000	USD	2,401,654	0.17
2.7% 12/07/2026	4,300,000	USD	1,380,796	0.10	LONGFOR PROPERTIES 4.5%				
COUNTRY GARDEN HOLDINGS					16/01/2028	1,440,000	USD	1,054,300	0.08
3.125% 22/10/2025	1,000,000	USD	335,451	0.02	MODERN LAND CHINA 9.8%				
					11/04/2023	9,284,000	USD	1,565,935	0.11
					MODERN LAND CHINA 11.5%				
					13/11/2022	3,500,000	USD	586,295	0.04
					NEW METRO GLOBAL 4.5%				
					02/05/2026	9,900,000	USD	3,201,275	0.23
					NEW METRO GLOBAL 4.625%				
					15/10/2025	5,224,000	USD	1,769,936	0.13

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
NEW METRO GLOBAL 4.8% 15/12/2024	5,476,000	USD	2,428,350	0.18	ZHENRO PROPERTIES GROUP 8% 06/03/2023	28,020,000	CNY	533,436	0.04
NEW METRO GLOBAL 6.8% 05/08/2023	4,080,000	USD	2,702,399	0.20	ZHENRO PROPERTIES GROUP 8.3% 15/09/2023	3,000,000	USD	144,309	0.01
RADIANCE HOLDINGS GROUP 7.8% 20/03/2024	12,247,000	USD	4,967,157	0.36	ZHENRO PROPERTIES GROUP 8.35% 10/03/2024	1,555,000	USD	74,415	0.01
REDCO PROPERTIES GROUP 9.9% 17/02/2024	3,723,000	USD	607,215	0.04				215,946,682	15.58
REDCO PROPERTIES GROUP 11% 06/08/2023	5,580,758	USD	1,092,578	0.08	GREAT BRITAIN VEDANTA RESOURCES 7.125% 31/05/2023	6,406,000	USD	5,946,856	0.42
REDSUN PROPERTIES GROUP 7.3% 21/05/2024	2,720,000	USD	188,531	0.01	VEDANTA RESOURCES FINANCE 8.95% 11/03/2025	6,300,000	USD	4,366,141	0.32
REDSUN PROPERTIES GROUP 9.5% 20/09/2023	4,573,000	USD	333,788	0.02				10,312,997	0.74
REDSUN PROPERTIES GROUP 10.5% 03/10/2022	2,000,000	USD	150,268	0.01	HONG KONG AIA GROUP 2.7% VRN PERP	5,326,000	USD	4,463,739	0.32
SEAZEN GROUP 6% 12/08/2024	1,000,000	USD	436,058	0.03	BANK OF EAST ASIA 5.825% VRN PERP	12,311,000	USD	10,811,185	0.78
SEAZEN GROUP 6.15% 15/04/2023	4,600,000	USD	3,639,909	0.26	CATHAY PACIFIC FINANCING 4.875% 17/08/2026	14,690,000	USD	13,369,578	0.96
SUNAC CHINA HOLDINGS 7.95% 11/10/2023	6,294,000	USD	916,865	0.07	CELESTIAL MILES 5.75% VRN PERP	10,000,000	USD	9,691,314	0.70
SUNAC CHINA HOLDINGS 8.35% 19/04/2023	12,400,000	USD	1,812,669	0.13	CHEUNG KONG INFRASTRUCTURE FINANCE 4% PERP	1,878,000	USD	1,443,579	0.10
TIMES CHINA HOLDINGS 5.55% 04/06/2024	8,414,000	USD	1,283,625	0.09	CHINA OIL GAS GROUP 5.5% 25/01/2023	472,000	USD	132,274	0.01
TIMES CHINA HOLDINGS 5.75% 14/01/2027	3,420,000	USD	355,674	0.03	CHINA SOUTH CITY HOLDINGS 7.25% 20/11/2022	8,211,000	USD	4,052,076	0.29
TIMES CHINA HOLDINGS 6.2% 22/03/2026	13,940,000	USD	1,558,833	0.11	CHINA SOUTH CITY HOLDINGS 10.875% 26/10/2022	9,753,000	USD	5,359,844	0.39
TIMES CHINA HOLDINGS 6.75% 08/07/2025	3,600,000	USD	455,918	0.03	CHINA SOUTH CITY HOLDINGS 11.5% 12/04/2024	2,326,000	USD	1,331,705	0.10
WENS FOODSTUFFS GROUP 2.349% 29/10/2025	12,011,000	USD	10,522,146	0.76	CHONG HING BANK 5.5% VRN PERP	6,394,000	USD	6,033,962	0.44
WEST CHINA CEMENT 4.95% 08/07/2026	22,566,000	USD	16,127,882	1.16	FEC FINANCE 5.1% 21/01/2024	4,487,000	USD	4,338,497	0.31
WYNN MACAU 4.875% 01/10/2024	13,700,000	USD	11,078,252	0.80	FORTUNE STAR 5.95% 29/01/2023	18,260,000	USD	15,617,999	1.13
YUZHOU GROUP HOLDINGS 7.8125% 21/01/2023	8,750,450	USD	618,761	0.04	FORTUNE STAR 5.95% 19/10/2025	9,925,000	USD	3,992,130	0.29
YUZHOU PROPERTIES 5.375% VRN PERP	4,039,000	USD	253,783	0.02	FORTUNE STAR 6.75% 02/07/2023	3,281,000	USD	2,115,844	0.15
YUZHOU PROPERTIES 7.375% 13/01/2026	12,081,000	USD	811,964	0.06	FPC RESOURCES 4.375% 11/09/2027	14,358,000	USD	13,841,701	1.00
YUZHOU PROPERTIES 7.7% 20/02/2025	7,588,000	USD	506,432	0.04	GEMDALE EVER PROSPERITY INVEST- MENT 4.95% 12/08/2024	4,847,000	USD	3,059,944	0.22
YUZHOU PROPERTIES 8.3% 27/05/2025	10,242,000	USD	680,421	0.05	HEALTH HAPPINESS 5.625% 24/10/2024	12,000,000	USD	9,614,171	0.69
ZHENRO PROPERTIES 10.25% VRN PERP	17,073,000	USD	727,456	0.05	HOPSON DEVELOPMENT HOLDINGS 6.8% 28/12/2023	13,309,000	USD	8,908,522	0.64
ZHENRO PROPERTIES GROUP 7.875% 14/04/2024	1,500,000	USD	69,801	0.01	LENOVO GROUP 5.875% 24/04/2025	6,500,000	USD	6,419,623	0.46

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
LS FINANCE 4.8% 18/06/2026	9,379,000	USD	6,807,522	0.49	VANKE REAL ESTATE HONG KONG 3.45% 25/05/2024	6,910,000	CNY	925,412	0.07
MELCO RESORTS FINANCE 4.875% 06/06/2025	23,768,000	USD	17,809,592	1.28	VANKE REAL ESTATE HONG KONG 4.15% 18/04/2023	1,000,000	USD	977,743	0.07
MELCO RESORTS FINANCE 5.25% 26/04/2026	6,517,000	USD	4,533,597	0.33	WANDA PROPERTIES OVERSEAS 6.875% 23/07/2023	7,606,000	USD	6,113,325	0.44
MELCO RESORTS FINANCE 5.375% 04/12/2029	2,500,000	USD	1,546,828	0.11	WANDA PROPERTIES OVERSEAS 6.95% 05/12/2022	6,025,000	USD	5,759,472	0.42
MELCO RESORTS FINANCE 5.625% 17/07/2027	6,439,000	USD	4,409,830	0.32	YANGO JUSTICE INTERNATIONAL 8.25% 25/11/2023	4,395,000	USD	248,053	0.02
MELCO RESORTS FINANCE 5.75% 21/07/2028	4,500,000	USD	2,921,281	0.21	YANGO JUSTICE INTERNATIONAL 9.25% 15/04/2023	9,500,000	USD	532,160	0.04
NWD FINANCE 4.125% VRN PERP	17,305,000	USD	13,277,038	0.96	YANLORD LAND 5.125% 20/05/2026	13,386,000	USD	9,470,028	0.68
NWD FINANCE 6.15% VRN PERP	10,194,000	USD	9,739,784	0.70	YANLORD LAND 6.75% 23/04/2023	8,835,000	USD	8,326,148	0.60
NWD FINANCE 6.25% PERP RKPF OVERSEAS 5.125% 26/07/26	4,021,000	USD	3,269,424	0.24	YANLORD LAND 6.8% 27/02/2024	3,800,000	USD	3,270,408	0.24
RKPF OVERSEAS 5.2% 12/01/2026	1,822,000	USD	645,521	0.05				282,507,337	20.39
RKPF OVERSEAS 5.9% 05/03/2025	12,341,000	USD	4,363,204	0.31	INDIA AXIS BANK 4.1% VRN PERP	7,663,000	USD	6,351,555	0.46
RKPF OVERSEAS 6% 04/09/2025	9,625,000	USD	4,124,250	0.30	DELHI INTERNATIONAL AIRPORT 6.125% 31/10/2026	7,013,000	USD	6,480,342	0.47
RKPF OVERSEAS 6.7% 30/09/2024	431,000	USD	181,224	0.01	DELHI INTERNATIONAL AIRPORT 6.45% 04/06/2029	4,212,000	USD	3,546,687	0.26
RKPF OVERSEAS 7.75% VRN PERP	10,000,000	USD	5,723,341	0.41	GMR HYDERABAD INTERNATIONAL 4.75% 02/02/2026	12,650,000	USD	11,365,065	0.82
RKPF OVERSEAS 7.875% 01/02/2023	7,033,000	USD	2,181,675	0.16	GMR HYDERABAD INTERNATIONAL AIRPORT 4.25% 27/10/2027	10,398,000	USD	8,533,069	0.62
SHIMAO GROUP HOLDINGS 5.2% 16/01/2027	6,471,000	USD	5,894,769	0.43	HPCL MITTAL ENERGY 5.25% 28/04/2027	17,508,000	USD	15,617,111	1.12
SHIMAO PROPERTY HOLDINGS 5.6% 15/07/2026	5,334,000	USD	644,954	0.05	HPCLMITTAL ENERGY 5.45% 22/10/2026	6,917,000	USD	6,386,572	0.46
SHUI ON DEVELOPMENT HOLDING 5.5% 03/03/2025	2,500,000	USD	312,790	0.02	JSW INFRASTRUCTURE 4.95% 21/01/2029	8,312,000	USD	6,544,063	0.47
SHUI ON DEVELOPMENT HOLDING 5.5% 29/06/2026	2,000,000	USD	1,349,566	0.10	JSW STEEL 5.375% 04/04/2025	6,600,000	USD	6,194,694	0.45
SHUI ON DEVELOPMENT HOLDING 5.5% 12/11/2023	5,400,000	USD	3,212,622	0.23	JSW STEEL 5.95% 18/04/2024	12,095,000	USD	11,687,335	0.84
SHUI ON DEVELOPMENT HOLDING 6.15% 24/08/2024	18,501,000	USD	15,710,772	1.12	MANAPPURAM FINANCE 5.9% 13/01/2023	4,517,000	USD	4,476,962	0.32
STUDIO CITY FINANCE 5% 15/01/2029	5,956,000	USD	4,551,224	0.33	RENEW POWER 5.875% 05/03/2027	16,434,000	USD	14,845,851	1.07
STUDIO CITY FINANCE 6% 15/07/2025	2,000,000	USD	904,051	0.07	RENEW WIND ENERGY 4.5% 14/07/2028	6,000,000	USD	4,563,541	0.33
STUDIO CITY FINANCE 6.5% 15/01/2028	5,041,000	USD	2,847,809	0.21	TATA MOTORS 5.75% 30/10/2024	6,700,000	USD	6,604,130	0.48
SUN HUNG KAI 5% 07/09/2026	3,000,000	USD	1,480,309	0.11	TATA MOTORS 5.875% 20/05/2025	1,966,000	USD	1,926,750	0.14
	4,464,000	USD	3,843,924	0.28				115,123,727	8.31

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INDONESIA					INDIA GREEN ENERGY				
ADARO INDONESIA 4.25%					HOLDINGS 5.375% 29/04/2024	12,130,000	USD	11,446,186	0.83
31/10/2024	29,936,000	USD	28,521,249	2.05	INDIA GREEN POWER				
ALAM SUTERA REALTY 6%					HOLDINGS 4% 22/02/2027	4,000,000	USD	3,195,409	0.23
02/05/2024	10,800,000	USD	8,326,892	0.60	UPL CORP 5.25% VRN PERP	2,486,000	USD	1,809,770	0.13
ALAM SUTERA REALTY								78,464,447	5.66
6.25% 02/11/2025	1,500,000	USD	964,004	0.07	NETHERLANDS				
BANK TABUNGAN NEGARA					ICTSI TREASURY 3.5%				
PERSERO 4.2% 23/01/2025	1,000,000	USD	925,620	0.07	16/11/2031	13,275,000	USD	10,674,157	0.77
BUKIT MAKMUR MANDIRI					JABABEKA INTERNATIONAL				
UTAMA 7.75% 10/02/2026	3,641,000	USD	3,033,244	0.22	6.5% 05/10/2023	18,571,000	USD	10,515,570	0.76
INDONESIA (GOVT) 4.75%					MINEJESA CAPITAL 4.625%				
18/07/2047	5,000,000	USD	4,206,967	0.30	10/08/2030	5,478,000	USD	4,509,589	0.33
INDONESIA (GOVT) 5.25%					ROYAL CAPITAL 4.875%				
17/01/2042	3,333,000	USD	3,029,731	0.22	VRN PERP	3,664,000	USD	3,532,383	0.25
JAPFA COMFEED INDONESIA					ROYAL CAPITAL 5% VRN				
5.375% 23/03/2026	6,742,000	USD	5,758,515	0.42	PERP	5,642,000	USD	5,275,595	0.38
PAKUWON JATI 4.875%								34,507,294	2.49
29/04/2028	14,745,000	USD	12,132,691	0.87	PHILIPPINES				
PERTAMINA 6% 03/05/2042	2,500,000	USD	2,213,023	0.16	AC ENERGY FINANCE				
SAKA ENERGI INDONESIA					INTERNATIONAL 5.1% PERP	6,904,000	USD	5,768,775	0.42
4.45% 05/05/2024	4,305,000	USD	3,989,313	0.29	AYC FINANCE 3.9% PERP	5,056,000	USD	3,695,719	0.27
STAR ENGY GEOTHERMAL WAYANG					GLOBE TELECOM 4.2% VRN				
WINDU 6.75% 24/04/2033	4,000,000	USD	2,996,584	0.22	PERP	13,059,000	USD	11,559,120	0.83
			76,097,833	5.49	INTERNATIONAL CONTAINER				
MACAU					TERMINAL 4.75% 17/06/2030	11,782,000	USD	10,631,284	0.77
MGM CHINA HOLDINGS					JGSH PHILIPPINES 4.125%				
4.75% 01/02/2027	4,481,000	USD	3,478,995	0.25	09/07/2030	8,490,000	USD	7,765,597	0.56
MGM CHINA HOLDINGS					PETRON 5.95% VRN PERP	2,124,000	USD	1,995,163	0.14
5.375% 15/05/2024	21,573,000	USD	19,001,771	1.38				41,415,658	2.99
MGM CHINA HOLDINGS					SINGAPORE				
5.875% 15/05/2026	11,501,000	USD	9,413,753	0.68	ABJA INVESTMENT 5.45%				
SANDS CHINA 5.125%					24/01/2028	3,591,000	USD	3,335,988	0.24
08/08/2025	12,221,000	USD	11,016,637	0.79	ABJA INVESTMENT 5.95%				
			42,911,156	3.10	31/07/2024	11,450,000	USD	11,425,116	0.82
MAURITIUS					AEV INTERNATIONAL 4.2%				
AZURE POWER SOLAR					16/01/2030	17,783,000	USD	16,501,633	1.19
ENERGY 5.65% 24/12/2024	5,029,000	USD	4,141,276	0.30	INDIKA ENERGY CAPITAL				
CLEAN RENEWABLE POWER					8.25% 22/10/2025	3,716,000	USD	3,494,132	0.25
4.25% 25/03/2027	16,803,000	USD	12,591,014	0.90	INDIKA ENERGY CAPITAL				
GREENKO ENERGY HOLDINGS					III PTE 5.875% 09/11/2024	22,299,000	USD	21,618,175	1.57
4.875% 16/08/2023	7,400,000	USD	7,086,073	0.51	JOLLIBEE WORLDWIDE 3.9%				
GREENKO MAURITIUS 6.25%					VRN PERP	3,000,000	USD	2,793,999	0.20
21/02/2023	6,139,000	USD	6,032,737	0.44	JOLLIBEE WORLDWIDE				
GREENKO POWER 4.3%					4.75% 24/06/2030	5,000,000	USD	4,698,145	0.34
13/12/2028	7,500,000	USD	5,758,865	0.42	LLPL CAPITAL 6.875%				
GREENKO SOLAR MAURITIUS					04/02/2039	903,000	USD	624,274	0.05
5.55% 29/01/2025	13,484,000	USD	12,063,454	0.86	LMIRT CAPITAL 7.25%				
GREENKO SOLAR MAURITIUS					19/06/2024	4,514,000	USD	3,333,983	0.24
5.95% 29/07/2026	5,500,000	USD	4,643,481	0.34	MEDCO OAK TREE 7.375%				
INDIA AIRPORT INFRA					14/05/2026	10,535,000	USD	9,236,737	0.67
6.25% 25/10/2025	11,025,000	USD	9,696,182	0.70	MEDCO PLATINUM ROAD				
					6.75% 30/01/2025	18,313,000	USD	16,589,989	1.20

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SINGAPORE AIRLINES 3% 20/07/2026	2,441,000	USD	2,279,004	0.16	SANDS CHINA 4.375% 18/06/2030	15,501,000	USD	12,226,926	0.88
SINGAPORE AIRLINES 3.375% 19/01/2029	2,583,000	USD	2,273,839	0.16	GREAT BRITAIN VEDANTA RESOURCES FINANCE 13.875% 21/01/2024	8,654,000	USD	7,273,337	0.52
THETA CAPITAL 6.75% 31/10/2026	3,655,000	USD	2,337,313	0.17	HONG KONG STUDIO CITY 7% 15/02/2027	6,500,000	USD	5,470,020	0.39
THETA CAPITAL 8.125% 22/01/2025	17,442,000	USD	13,654,990	0.99	INDIA GMR HYDERABAD AIR 5.375% 10/04/2024	7,109,000	USD	6,874,187	0.50
TML HOLDINGS 4.35% 09/06/2026	1,211,000	USD	1,020,065	0.07	HDFC BANK 3.7% VRN PERP JSW HYDRO ENERGY 4.125% 18/05/2031	4,273,000	USD	3,479,680	0.25
TML HOLDINGS 5.5% 03/06/2024	15,049,000	USD	14,433,163	1.04	JSW STEEL 3.95% 05/04/2027	11,255,000	USD	9,071,305	0.65
THAILAND BANGKOK BANK 3.733% VRN 25/09/2034	7,558,000	USD	6,210,168	0.45	JSW STEEL 5.05% 05/04/2032	4,000,000	USD	2,817,772	0.20
BANGKOK BANK 5% VRN PERP	23,964,000	USD	21,313,333	1.54	MUTHOOT FINANCE 4.4% 02/09/2023	8,334,000	USD	8,137,092	0.59
GC TREASURY CENTER 4.3% 18/03/2051	2,922,000	USD	2,065,007	0.15	SHRIRAM TRANSPORT FINANCE 4.15% 18/07/2025	8,065,000	USD	7,214,382	0.52
KASIKORN BANK 5.275% VRN PERP	9,897,000	USD	8,826,726	0.64	SHRIRAM TRANSPORT FINANCE 4.4% 13/03/2024	27,500,000	USD	25,758,715	1.87
KRUNG THAI BANK 4.4% VRN PERP	6,005,000	USD	4,889,062	0.35	INDONESIA FREEPORT INDONESIA 4.763% 14/04/2027	2,158,000	USD	1,956,887	0.14
THAIOIL TREASURY CENTER 3.5% 17/10/2049	1,710,000	USD	1,011,061	0.07	MACAU MGM CHINA HOLDINGS 5.25% 18/06/2025	2,700,000	USD	2,280,466	0.16
THAIOIL TREASURY CENTER 5.375% 20/11/2048	2,424,000	USD	1,934,246	0.14	SANDS CHINA 2.3% 08/03/2027	5,175,000	USD	4,116,551	0.30
UNITED STATES PERIAMA HOLDINGS 5.95% 19/04/2026	1,418,000	USD	1,231,707	0.09	SANDS CHINA 2.55% 08/03/2027	3,825,000	USD	3,042,668	0.22
TOTAL BONDS			1,231,707	0.09	SANDS CHINA 5.4% 08/08/2028	18,067,000	USD	15,315,486	1.11
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			1,089,224,052	78.61	WYNN MACAU 5.5% 15/01/2026	24,856,000	USD	18,928,765	1.36
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					MAURITIUS CA MAGNUM HOLDINGS 5.375% 31/10/2026	18,991,000	USD	16,167,698	1.17
BONDS					GREENKO WIND PROJECTS MAURITIUS 5.5% 06/04/2025	16,631,000	USD	14,726,776	1.06
CHINA ALIBABA GROUP HOLDING 3.25% 09/02/2061	1,000,000	USD	568,428	0.04	NETWORK 5.65% VRN PERP	18,492,000	USD	17,056,405	1.24
COUNTRY GARDEN HOLDINGS 5.625% 15/12/2026	200,000	USD	64,328	0.00	TOTAL			47,950,879	3.47
COUNTRY GARDEN HOLDINGS 7.25% 08/04/2026	2,857,000	USD	918,502	0.07					
SANDS CHINA 3.8% 08/01/2026	17,419,000	USD	14,951,291	1.08					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asia High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
NETHERLANDS				
LISTRINDO CAPITAL 4.95% 14/09/2026	10,959,000	USD	10,035,523	0.72
			10,035,523	0.72
SINGAPORE				
CONTINUUM ENERGY LEVANTER 4.5% 09/02/2027	14,746,000	USD	11,606,249	0.84
			11,606,249	0.84
UNITED STATES				
US (GOVT) 2.75% 15/08/2032	2,500,000	USD	2,298,242	0.16
US (GOVT) 3% 15/08/2052	2,500,000	USD	2,178,125	0.16
			4,476,367	0.32
TOTAL BONDS			241,028,413	17.39
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			241,028,413	17.39
OTHER TRANSFERABLE SECURITIES				
BONDS				
CHINA				
MODERN LAND CHINA 11.8% 26/02/2022*	1,400,000	USD	224,000	0.01
SINIC HOLDINGS GROUP 8.5% 24/01/2022*	3,690,000	USD	73,800	0.01
			297,800	0.02
HONG KONG				
YANGO JUSTICE INTERNATIONAL 10.25% 15/09/2022*	11,470,000	USD	673,404	0.05
			673,404	0.05
UNITED STATES				
FLOURISH CENTURY 6.6% 04/02/2022*	8,500,000	USD	977,500	0.07
			977,500	0.07
TOTAL BONDS			1,948,704	0.14
TOTAL OTHER TRANSFERABLE SECURITIES			1,948,704	0.14
TOTAL INVESTMENTS			1,332,201,169	96.14
OTHER NET ASSETS			53,543,723	3.86
TOTAL NET ASSETS			1,385,744,892	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 2022

Asian Currencies Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					MALAYSIA				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					MALAYSIA (GOVT) 2.632%				
BONDS					15/04/2031				
HONG KONG					2,100,000 MYR				
VANKE REAL ESTATE HONG KONG 3.45% 25/05/2024					31/05/2027				
	2,000,000	CNY	266,421	0.68	MALAYSIA (GOVT) 3.502%				
			266,421	0.68	15/06/2028				
INDONESIA					MALAYSIA (GOVT) 3.733%				
INDONESIA (GOVT) 5.125%					15/06/2028				
15/04/2027					MALAYSIA (GOVT) 3.8%				
INDONESIA (GOVT) 5.5%					17/08/2023				
15/04/2026					MALAYSIA (GOVT) 3.882%				
INDONESIA (GOVT) 6.125%					14/03/2025				
15/05/2028					MALAYSIA (GOVT) 3.9%				
INDONESIA (GOVT) 6.25%					30/11/2026				
15/06/2036					MALAYSIA (GOVT) 3.906%				
INDONESIA (GOVT) 6.375%					15/07/2026				
15/04/2032					MALAYSIA (GOVT) 4.065%				
INDONESIA (GOVT) 6.5%					15/06/2050				
15/06/2025					MALAYSIA (GOVT) 4.642%				
INDONESIA (GOVT) 6.5%					07/11/2033				
15/02/2031					MALAYSIA (GOVT) 4.762%				
INDONESIA (GOVT) 6.625%					07/04/2037				
15/05/2033					MALAYSIA (GOVT) 4.893%				
INDONESIA (GOVT) 7%					08/06/2038				
15/05/2027					MALAYSIA (GOVT) 4.921%				
INDONESIA (GOVT) 7%					06/07/2048				
15/09/2030					192,035				
INDONESIA (GOVT) 7.125%					3,795,372				
15/06/2042					9.74				
INDONESIA (GOVT) 7.375%					PHILIPPINES				
15/05/2048					PHILIPPINES (GOVT) 2.875%				
INDONESIA (GOVT) 7.5%					09/07/2030				
15/08/2032					PHILIPPINES (GOVT) 3.625%				
INDONESIA (GOVT) 7.5%					09/09/2025				
15/06/2035					PHILIPPINES (GOVT) 3.625%				
INDONESIA (GOVT) 7.5%					22/04/2028				
15/05/2038					PHILIPPINES (GOVT) 4.625%				
INDONESIA (GOVT) 8.25%					02/06/2027				
15/05/2036					PHILIPPINES (GOVT) 4.625%				
INDONESIA (GOVT) 8.375%					09/09/2040				
15/09/2026					PHILIPPINES (GOVT) 4.75%				
INDONESIA (GOVT) 8.375%					04/05/2027				
15/03/2034					PHILIPPINES (GOVT) 4.875%				
INDONESIA (GOVT) 8.375%					20/01/2032				
15/04/2039					PHILIPPINES (GOVT) 5.75%				
	3,500,000,000	IDR	246,217	0.63	12/04/2025				
			3,898,448	10.01	PHILIPPINES (GOVT) 6.125%				
					24/10/2037				
					PHILIPPINES (GOVT) 6.25%				
					14/02/2026				
					PHILIPPINES (GOVT) 6.875%				
					10/01/2029				
					PHILIPPINES (GOVT) 7.25%				
					23/06/2032				
					15,000,000 PHP				
					261,414				
					2,007,873				
					5.15				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asian Currencies Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SINGAPORE					SOUTH KOREA				
ABJA INVESTMENT 4.95%					KOREA (GOVT) 0.875%				
03/05/2023	1,250,000	SGD	868,152	2.22	10/12/2023	500,000,000	KRW	337,903	0.87
ASCENDAS REAL ESTATE INVESTMENT					KOREA (GOVT) 1.125%				
3.468% 19/04/2029	250,000	SGD	166,569	0.43	10/06/2024	300,000,000	KRW	199,702	0.51
CHANGI AIRPORT GROUP					KOREA (GOVT) 1.125%				
SINGAPORE 1.88% 12/05/2031	750,000	SGD	453,427	1.16	10/09/2025	400,000,000	KRW	255,859	0.66
HOUSING AND DEVELOPMENT					KOREA (GOVT) 1.125%				
BOARD 2.32% 24/01/2028	250,000	SGD	161,959	0.42	10/09/2029	100,000,000	KRW	45,381	0.12
HOUSING AND DEVELOPMENT					KOREA (GOVT) 1.25%				
BOARD 2.545% 04/07/2031	250,000	SGD	158,843	0.41	10/03/2026	230,000,000	KRW	145,730	0.37
HOUSING DEVELOPMENT					KOREA (GOVT) 1.375%				
BOARD 1.971% 25/01/2029	250,000	SGD	157,327	0.40	10/09/2024	260,000,000	KRW	172,231	0.44
PSA TREASURY 2.88%					KOREA (GOVT) 1.375%				
27/04/2027	750,000	SGD	504,913	1.30	10/12/2029	325,000,000	KRW	189,596	0.49
SINGAPORE (GOVT) 0.5%					KOREA (GOVT) 1.375%				
01/11/2025	1,200,000	SGD	763,203	1.96	10/06/2030	350,000,000	KRW	200,740	0.52
SINGAPORE (GOVT) 1.25%					KOREA (GOVT) 1.5%				
01/11/2026	250,000	SGD	158,963	0.41	10/03/2025	210,000,000	KRW	137,757	0.35
SINGAPORE (GOVT) 1.625%					KOREA (GOVT) 1.5%				
01/07/2031	350,000	SGD	209,587	0.54	10/12/2026	260,000,000	KRW	163,091	0.42
SINGAPORE (GOVT) 1.75%					KOREA (GOVT) 1.5%				
01/02/2023	1,200,000	SGD	831,714	2.12	10/12/2030	520,000,000	KRW	298,921	0.77
SINGAPORE (GOVT) 1.875%					KOREA (GOVT) 1.5%				
01/03/2050	1,350,000	SGD	698,985	1.79	10/09/2036	180,000,000	KRW	92,328	0.24
SINGAPORE (GOVT) 2%					KOREA (GOVT) 1.5%				
01/02/2024	600,000	SGD	410,689	1.05	10/09/2040	300,000,000	KRW	144,214	0.37
SINGAPORE (GOVT) 2.125%					KOREA (GOVT) 1.5%				
01/06/2026	655,000	SGD	434,139	1.11	10/03/2050	700,000,000	KRW	294,308	0.76
SINGAPORE (GOVT) 2.25%					KOREA (GOVT) 1.75%				
01/08/2036	1,000,000	SGD	608,005	1.56	10/09/2026	400,000,000	KRW	255,077	0.65
SINGAPORE (GOVT) 2.375%					KOREA (GOVT) 1.875%				
01/06/2025	400,000	SGD	271,127	0.70	10/03/2024	460,000,000	KRW	313,053	0.80
SINGAPORE (GOVT) 2.375%					KOREA (GOVT) 1.875%				
01/07/2039	400,000	SGD	243,660	0.63	10/06/2029	180,000,000	KRW	109,830	0.28
SINGAPORE (GOVT) 2.625%					KOREA (GOVT) 1.875%				
01/05/2028	550,000	SGD	365,910	0.94	10/09/2041	100,000,000	KRW	50,375	0.13
SINGAPORE (GOVT) 2.75%					KOREA (GOVT) 1.875%				
01/04/2042	570,000	SGD	363,099	0.93	10/03/2051	560,000,000	KRW	258,849	0.66
SINGAPORE (GOVT) 2.75%					KOREA (GOVT) 2%				
01/03/2046	1,170,000	SGD	739,743	1.90	10/06/2031	330,000,000	KRW	195,552	0.50
SINGAPORE (GOVT) 2.875%					KOREA (GOVT) 2%				
01/07/2029	250,000	SGD	167,477	0.43	10/03/2046	246,000,000	KRW	121,734	0.31
SINGAPORE (GOVT) 2.875%					KOREA (GOVT) 2%				
01/09/2030	350,000	SGD	232,968	0.60	10/03/2049	430,000,000	KRW	207,517	0.53
SINGAPORE (GOVT) 3%					KOREA (GOVT) 2.125%				
01/09/2024	780,000	SGD	539,837	1.39	10/06/2027	1,250,000,000	KRW	794,641	2.04
SINGAPORE (GOVT) 3.375%					KOREA (GOVT) 2.125%				
01/09/2033	600,000	SGD	415,204	1.07	10/03/2047	330,000,000	KRW	166,274	0.43
TEMASEK FINANCIAL 1.8%					KOREA (GOVT) 2.25%				
24/11/2026	250,000	SGD	160,709	0.41	10/06/2025	300,000,000	KRW	199,671	0.51
			10,086,209	25.88					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asian Currencies Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
KOREA (GOVT) 2.25% 10/12/2025	110,000,000	KRW	72,487	0.19	THAILAND (GOVT) 3.6% 17/06/2067	17,250,000	THB	370,722	0.95
KOREA (GOVT) 2.375% 10/03/2027	350,000,000	KRW	227,054	0.58	THAILAND (GOVT) 3.65% 20/06/2031	8,000,000	THB	222,505	0.57
KOREA (GOVT) 2.375% 10/09/2038	65,000,000	KRW	36,782	0.09	THAILAND (GOVT) 3.775% 25/06/2032	8,000,000	THB	224,087	0.58
KOREA (GOVT) 2.625% 10/09/2035	200,000,000	KRW	120,081	0.31	THAILAND (GOVT) 3.85% 12/12/2025	17,300,000	THB	481,186	1.24
KOREA (GOVT) 2.625% 10/03/2048	300,000,000	KRW	166,857	0.43				4,063,241	10.43
KOREA (GOVT) 2.75% 10/12/2044	280,000,000	KRW	161,143	0.41	TOTAL BONDS			32,247,795	82.76
KOREA (GOVT) 3% 10/09/2024	360,000,000	KRW	245,936	0.63	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			32,247,795	82.76
KOREA (GOVT) 3.00% 10/12/2042	745,000,000	KRW	467,421	1.20	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
KOREA (GOVT) 3.125% 10/06/2025	1,000,000,000	KRW	680,788	1.75	BONDS				
KOREA (GOVT) 3.375% 10/06/2032	400,000,000	KRW	264,231	0.68	MALAYSIA				
KOREA (GOVT) 4% 10/12/2031	480,000,000	KRW	337,117	0.87	MALAYSIA (GOVT) 3.757% 22/05/2040	2,100,000	MYR	392,720	1.02
			8,130,231	20.87	MALAYSIA (GOVT) 4.059% 30/09/2024	500,000	MYR	108,808	0.28
THAILAND					MALAYSIA (GOVT) 4.127% 15/04/2032	1,500,000	MYR	313,487	0.80
THAILAND (GOVT) 0.95% 17/06/2025	10,000,000	THB	257,382	0.66				815,015	2.10
THAILAND (GOVT) 1.45% 17/12/2024	4,500,000	THB	117,941	0.30	PHILIPPINES				
THAILAND (GOVT) 1.585% 17/12/2035	12,000,000	THB	252,624	0.65	PHILIPPINES (GOVT) 5.75% 16/08/2037	2,750,000	PHP	40,658	0.10
THAILAND (GOVT) 1.6% 17/12/2029	14,000,000	THB	339,429	0.87	PHILIPPINES (GOVT) 5.875% 02/02/2032	1,300,000	PHP	20,594	0.05
THAILAND (GOVT) 1.6% 17/06/2035	5,000,000	THB	105,850	0.27	PHILIPPINES (GOVT) 5.875% 01/03/2032	3,500,000	PHP	55,371	0.14
THAILAND (GOVT) 1.875% 17/06/2049	3,000,000	THB	51,972	0.13	PHILIPPINES (GOVT) 6.75% 24/01/2039	10,000,000	PHP	161,634	0.42
THAILAND (GOVT) 2% 17/12/2031	15,500,000	THB	377,738	0.97	PHILIPPINES (GOVT) 7.625% 29/09/2036	2,300,000	PHP	40,734	0.10
THAILAND (GOVT) 2% 17/06/2042	9,000,000	THB	175,773	0.45	PHILIPPINES (GOVT) 8% 19/07/2031	13,500,000	PHP	246,446	0.64
THAILAND (GOVT) 2.125% 17/12/2026	12,000,000	THB	314,367	0.81				565,437	1.45
THAILAND (GOVT) 2.875% 17/12/2028	7,500,000	THB	198,826	0.51	SINGAPORE				
THAILAND (GOVT) 2.875% 17/06/2046	6,000,000	THB	130,566	0.34	SINGAPORE (GOVT) 3.5% 01/03/2027	500,000	SGD	347,542	0.89
THAILAND (GOVT) 3.3% 17/06/2038	10,000,000	THB	249,542	0.64				347,542	0.89
THAILAND (GOVT) 3.4% 17/06/2036	6,430,000	THB	165,120	0.42					
THAILAND (GOVT) 3.58% 17/12/2027	1,000,000	THB	27,611	0.07					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Asian Currencies Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
SOUTH KOREA				
KOREA (GOVT) 1.875%				
10/06/2026	400,000,000	KRW	257,486	0.66
			257,486	0.66
TOTAL BONDS			1,985,480	5.10
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			1,985,480	5.10
COLLECTIVE INVESTMENT SCHEMES				
IRELAND				
HSBC GLOBAL LIQUIDITY FUND	537,235	USD	537,235	1.38
			537,235	1.38
TOTAL COLLECTIVE INVESTMENT SCHEMES			537,235	1.38
OTHER TRANSFERABLE SECURITIES				
BONDS				
MALAYSIA				
MALAYSIA (GOVT) 3.478%				
14/06/2024	5,000,000	MYR	1,076,613	2.77
MALAYSIA (GOVT) 3.828%				
05/07/2034	3,500,000	MYR	694,798	1.78
MALAYSIA (GOVT) 3.844%				
15/04/2033	1,400,000	MYR	283,080	0.73
MALAYSIA (GOVT) 3.955%				
15/09/2025	2,500,000	MYR	540,661	1.39
MALAYSIA (GOVT) 4.736%				
15/03/2046	600,000	MYR	125,445	0.32
			2,720,597	6.99
PHILIPPINES				
PHILIPPINES (GOVT) 3.625%				
21/03/2033	7,000,000	PHP	89,797	0.23
PHILIPPINES (GOVT) 8.125%				
16/12/2035	6,000,000	PHP	110,847	0.28
			200,644	0.51
THAILAND				
THAILAND (GOVT) 0.75%				
17/09/2024	12,000,000	THB	311,863	0.80
THAILAND (GOVT) 1%				
17/06/2027	7,000,000	THB	172,454	0.44
			484,317	1.24
TOTAL BONDS			3,405,558	8.74
TOTAL OTHER TRANSFERABLE SECURITIES			3,405,558	8.74
TOTAL INVESTMENTS			38,176,068	97.98
OTHER NET ASSETS			788,538	2.02
TOTAL NET ASSETS			38,964,606	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Brazil Bond
Statement of investments as at 30 September 2022
(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%				
01/07/2023	37,430	BRL	6,297,491	24.01
BRAZIL (GOVT) 0%				
01/07/2024	34,300	BRL	5,193,075	19.80
BRAZIL (GOVT) 10%				
01/01/2023	600	BRL	109,844	0.42
BRAZIL (GOVT) 10%				
01/01/2027	14,145	BRL	2,463,982	9.40
BRAZIL (GOVT) 10%				
01/01/2029	10,712	BRL	1,807,584	6.89
BRAZIL (GOVT) 10%				
01/01/2031	6,020	BRL	995,348	3.80
BRAZIL (GOVT) 10%				
01/01/2033	2,350	BRL	382,197	1.46
			17,249,521	65.78
TOTAL BONDS			17,249,521	65.78
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			17,249,521	65.78
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
BONDS				
BRAZIL				
BRAZIL (GOVT) 0%				
01/01/2024	23,800	BRL	3,784,325	14.43
BRAZIL (GOVT) 10%				
01/01/2025	24,480	BRL	4,351,977	16.59
			8,136,302	31.02
TOTAL BONDS			8,136,302	31.02
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			8,136,302	31.02
COLLECTIVE INVESTMENT SCHEMES				
IRELAND				
HSBC GLOBAL LIQUIDITY FUND	117	USD	117	0.00
			117	0.00
TOTAL COLLECTIVE INVESTMENT SCHEMES			117	0.00
TOTAL INVESTMENTS			25,385,940	96.80
OTHER NET ASSETS			839,717	3.20
TOTAL NET ASSETS			26,225,657	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Euro Bond
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
INVESTMENTS					ICADE SANTE 0.875% 04/11/2029				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					300,000 EUR 231,645 0.40				
BONDS					KLEPIERRE 0.625% 01/07/2030				
AUSTRALIA					600,000 EUR 421,684 0.74				
COMMONWEALTH BANK OF AUSTRALIA					LA BANQUE POSTALE				
1.936% VRN 03/10/2029	300,000	EUR	282,087	0.49	1.375% 24/04/2029	200,000	EUR	165,563	0.29
			282,087	0.49	LOREAL 0.875% 29/06/2026	200,000	EUR	186,562	0.33
AUSTRIA					ORANGE 1.75% VRN PERP				
AUSTRIA (GOVT) 2.4%					RCI BANQUE 1.625%	500,000	EUR	426,703	0.75
23/05/2034	850,000	EUR	805,798	1.41	26/05/2026	350,000	EUR	311,744	0.54
			805,798	1.41	REGIE AUTONOME DES TRANSPORTS				
BELGIUM					0.35% 20/06/2029				
BELGIUM (GOVT) 0.8%					RTE RESEAU DE TRANSPORT	400,000	EUR	342,696	0.60
22/06/2027	2,200,000	EUR	2,060,881	3.59	1.625% 27/11/2025	400,000	EUR	381,106	0.67
BELGIUM (GOVT) 1.7%					SAGESSE 2.625% 06/03/2025	600,000	EUR	603,239	1.05
22/06/2050	300,000	EUR	223,243	0.39	SOCIETE GENERALE 0.75%				
BELGIUM (GOVT) 1.90%					25/01/2027	400,000	EUR	341,879	0.60
22/06/2038	200,000	EUR	170,763	0.30	TOTAL 1.625% VRN PERP	418,000	EUR	327,224	0.57
EUROPEAN UNION 0.125%					TOTAL 2.625% VRN				
10/06/2035	1,200,000	EUR	835,124	1.46	29/12/2049	300,000	EUR	275,578	0.48
KBC GROUP 0.25% VRN					UNIBAIL RODAMCO 2.25%				
01/03/2027	200,000	EUR	174,554	0.31	14/05/2038	400,000	EUR	247,468	0.43
			3,464,565	6.05				14,012,465	24.50
CANADA					GERMANY				
CANADA (GOVT) 1.875%					DAIMLER 0.75% 10/09/2030	600,000	EUR	484,660	0.85
21/05/2024	600,000	EUR	592,173	1.03	DEUTSCHE BOERSE 1.25%				
			592,173	1.03	VRN 16/06/2047	200,000	EUR	165,699	0.29
DENMARK					EON 0.375% 29/09/2027				
ORSTED 1.5% 26/11/2029	400,000	EUR	350,251	0.61	GERMANY (GOVT) 0%				
ORSTED 2.25% 14/06/2028	581,000	EUR	545,213	0.95	15/08/2050	1,650,000	EUR	928,496	1.62
			895,464	1.56	GERMANY (GOVT) 2.5%				
FRANCE					15/08/2046				
AGENCE FRANCAISE DE DEVELOPPEMENT					GERMANY (GOVT) 4%	600,000	EUR	643,875	1.13
0.50% 31/10/2025	1,000,000	EUR	945,618	1.65	04/01/2037	600,000	EUR	730,140	1.28
ATOS 1.75% 07/05/2025	500,000	EUR	407,223	0.71	GERMANY (GOVT) 4.75%				
AXA 3.941% VRN PERP	500,000	EUR	476,856	0.83	04/07/2034	500,000	EUR	635,386	1.11
AXA HOME 0.01% 16/10/2029	2,000,000	EUR	1,613,867	2.83	KFW 0.625% 07/01/2028	1,800,000	EUR	1,628,223	2.84
BNP PARIBAS 1% 17/04/2024	600,000	EUR	580,569	1.01	KREDITANSTALT FUER WIEDERAUFBAU				
DANONE 1% VRN PERP	300,000	EUR	248,034	0.43	0.01% 05/05/2027	1,800,000	EUR	1,604,849	2.79
EDENRED 1.875% 06/03/2026	700,000	EUR	670,646	1.17	KREDITANSTALT FUER WIEDERAUFBAU				
ENGIE 1.5% VRN PERP	400,000	EUR	307,631	0.54	0.875% 04/07/2039	100,000	EUR	72,773	0.13
FRANCE (GOVT) 0.75%					MERCK 1.625% VRN				
25/05/2053	400,000	EUR	222,040	0.39	09/09/2080	600,000	EUR	521,666	0.91
FRANCE (GOVT) 1.5%					TALANX 2.25% VRN				
25/05/2031	1,800,000	EUR	1,667,872	2.92	05/12/2047	300,000	EUR	256,856	0.45
FRANCE (GOVT) 4.75%								8,271,375	14.45
25/04/2035	2,200,000	EUR	2,609,018	4.57	GREAT BRITAIN				
					BP CAPITAL MARKETS				
					3.625% VRN PERP	250,000	EUR	202,664	0.35
					NATIONAL GRID 0.75%				
					01/09/2033	600,000	EUR	402,292	0.71
								604,956	1.06

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Euro Bond (continued)
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
IRELAND					TENNET HOLDING 1.5%				
IRELAND (GOVT) 0.2%					03/06/2039	700,000	EUR	488,847	0.85
15/05/2027	600,000	EUR	547,927	0.96				3,960,818	6.92
			547,927	0.96	NORWAY				
ITALY					DNB BOLIGKREDITT 0.625%				
BUONI POLIENNALI 1.5%					19/06/2025	400,000	EUR	377,465	0.66
01/06/2025	3,400,000	EUR	3,252,348	5.68	TELENOR 1.125% 31/05/2029	550,000	EUR	471,092	0.82
INTESA SANPAOLO 0.75%								848,557	1.48
04/12/2024	250,000	EUR	235,141	0.41	PORTUGAL				
ITALY (GOVT) 1.35%					PORTUGAL (GOVT) 1.95%				
01/04/2030	1,000,000	EUR	825,185	1.44	15/06/2029	600,000	EUR	572,438	1.00
ITALY(GOVT) 1.6%								572,438	1.00
01/06/2026	700,000	EUR	656,995	1.15	SPAIN				
ITALY (GOVT) 2.95%					BONOS Y OBLIG DEL				
01/09/2038	400,000	EUR	331,187	0.58	ESTADO 2.15% 31/10/2025	1,000,000	EUR	996,348	1.75
ITALY (GOVT) 4.5%					SPAIN (GOVT) 1.4%			465,974	0.81
01/05/2026	500,000	EUR	519,310	0.91	30/04/2028	500,000	EUR		
ITALY (GOVT) 5%					SPAIN (GOVT) 1.95%			443,016	0.77
01/09/2040	950,000	EUR	1,008,568	1.76	30/04/2026	450,000	EUR		
ITALY (GOVT) 6%					SPAIN (GOVT) 2.9%			670,387	1.17
01/05/2031	850,000	EUR	962,093	1.68	31/10/2046	750,000	EUR		
ITALY (GOVT) 6.5%					SPAIN (GOVT) 4.9%			714,028	1.25
01/11/2027	500,000	EUR	566,138	0.99	30/07/2040	600,000	EUR	714,028	1.25
			8,356,965	14.60				3,289,753	5.75
LUXEMBOURG					UNITED STATES				
DH EUROPE FINANCE 0.45%					COLGATEPALMOLIVE 0.875%				
18/03/2028	700,000	EUR	592,671	1.04	12/11/2039	400,000	EUR	264,081	0.46
EUROPEAN INVESTMENT					INTERNATIONAL BANK FOR RECONSTRUCTION				
BANK 1% 14/03/2031	500,000	EUR	430,269	0.75	0.25% 10/01/2050	300,000	EUR	157,171	0.27
EUROPEAN INVESTMENT					INTL BANK FOR RECON				
BANK 2.75% 15/09/2025	700,000	EUR	704,715	1.23	AND DEV 0.5% 16/04/2030	500,000	EUR	418,317	0.74
EUROPEAN INVESTMENT								839,569	1.47
BANK 4% 15/04/2030	540,000	EUR	583,372	1.02				50,788,382	88.75
LUXEMBOURG (GOVT) 0%					TOTAL BONDS				
28/04/2030	1,400,000	EUR	1,132,445	1.98	TOTAL TRANSFERABLE SECURITIES				
			3,443,472	6.02	ADMITTED TO AN OFFICIAL STOCK				
NETHERLANDS					EXCHANGE LISTING				
ASR NEDERLAND 5.125 VRN					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
29/09/2045	300,000	EUR	292,668	0.51	MARKET				
BMW FINANCE 0.375%					BONDS				
24/09/2027	600,000	EUR	525,221	0.92	BELGIUM				
ENEL FINANCE INTERNATIONAL					BELGIUM (GOVT) 1%				
1.125% 16/09/2026	200,000	EUR	180,693	0.32	22/06/2031	350,000	EUR	307,705	0.54
ING GROEP FRN 1%								307,705	0.54
13/11/2030	600,000	EUR	516,205	0.90	CANADA				
NETHERLANDS (GOVT) 4%					CPPIB CAPITAL 0.25%				
15/01/2037	850,000	EUR	986,904	1.73	18/01/2041	915,000	EUR	534,967	0.93
SIEMENS FINANCIERINGSMAATSCHAPPI					CPPIB CAPITAL 0.875%				
1.25% 28/02/2031	200,000	EUR	167,175	0.29	06/02/2029	600,000	EUR	525,038	0.92
SIEMENS FINANCIERINGSMAATSCHAPPIJ N								1,060,005	1.85
1% 25/02/2030	300,000	EUR	253,988	0.44					
SWISS LIFE 4.5% VRN PERP	600,000	EUR	549,117	0.96					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Euro Bond (continued)
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Face Value	Currency	Evaluation	% net assets
FRANCE				
BPCE 4.625% 18/07/2023	200,000	EUR	201,732	0.35
			201,732	0.35
IRELAND				
ZURICH FINANCE IRELAND 1.875% VRN 17/09/2050	200,000	EUR	152,562	0.27
			152,562	0.27
LUXEMBOURG				
EUROPEAN INVESTMENT BANK 0.125% 15/04/2025	1,100,000	EUR	1,037,997	1.81
EUROPEAN STABILITY MECHANISM 0.75% 05/09/2028	500,000	EUR	444,580	0.78
			1,482,577	2.59
NETHERLANDS				
COOPERATIEVE RABOBANK 0.25% 30/10/2026	700,000	EUR	613,984	1.07
IBERDROLA INTERNATIONAL 1.45% VRN PERP	300,000	EUR	243,907	0.43
IBERDROLA INTERNATIONAL 2.25% VRN PERP	600,000	EUR	454,046	0.79
SWISS REINSURANCE 2.6% VRN PERP	600,000	EUR	543,733	0.95
			1,855,670	3.24
SPAIN				
BANCO BILBAO VIZCAYA ARGENTARIA 0.75% 04/06/2025	200,000	EUR	187,175	0.33
IBERDROLA FINANZAS 1% 07/03/2025	300,000	EUR	287,276	0.50
			474,451	0.83
TOTAL BONDS			5,534,702	9.67
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			5,534,702	9.67
TOTAL INVESTMENTS			56,323,084	98.42
OTHER NET ASSETS			902,515	1.58
TOTAL NET ASSETS			57,225,599	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Euro Bond Total Return
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Face value	Currency	Evaluation	% net assets	Description	Face value	Currency	Evaluation	% net assets
INVESTMENTS					BERTELSMANN SE AND KGAA				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					3% VRN 23/04/2075				
					3,000,000	EUR		2,942,436	2.00
BONDS					DEUTSCHE BANK 5.625% VRN 19/05/2031				
					2,400,000	EUR		2,290,948	1.56
AUSTRIA					ENBW ENERGIE BADEN 1.875% VRN 29/06/2080				
ERSTE GROUP BANK 4% VRN 07/06/2033	2,000,000	EUR	1,801,283	1.23	MERCK 1.625% VRN 09/09/2080	3,000,000	EUR	2,608,331	1.78
			1,801,283	1.23	MUENCHENER RUECKVERSICHERUNGSGE 1% VRN 26/05/2042	1,000,000	EUR	670,455	0.46
BELGIUM					14,132,138				
EUROPEAN UNION 2%					9.63				
04/10/2027	3,000,000	EUR	2,916,342	1.99	GREAT BRITAIN				
			2,916,342	1.99	NATIONAL GRID 0.75% 01/09/2033				
FINLAND					SSE 4% VRN PERP				
SAMPO 3.375% VRN 23/05/2049	1,312,000	EUR	1,122,755	0.76	VODAFONE GROUP 3.1% VRN 03/01/2079	2,000,000	EUR	1,931,999	1.31
TEOLLISUUDEN VOIMA 2.625% 31/03/2027	2,530,000	EUR	2,293,361	1.57				4,478,684	3.05
			3,416,116	2.33	ITALY				
FRANCE					ASSICURAZIONI GENERALI 2.124% 01/10/2030				
AUCHAN HOLDING 2.875% 29/01/2026	2,000,000	EUR	1,864,318	1.27	INFRASTRUTTURE WIRELESS 1.625% 21/10/2028	820,000	EUR	662,411	0.45
BANQUE FEDERATIVE DU CREDIT MUTUEL 3.875% VRN 16/06/2032	2,000,000	EUR	1,824,153	1.24	INTESA SANPAOLO 1.35% 24/02/2031	2,000,000	EUR	1,395,860	0.95
BNP PARIBAS 2.375% VRN 20/11/2030	1,100,000	EUR	1,001,008	0.68	UNICREDIT 2.2% VRN 22/07/2027	2,000,000	EUR	1,756,516	1.20
CAISSE FRANCAISE DE FINANCEMENT 0.01% 24/06/2030	4,000,000	EUR	3,158,690	2.16	UNICREDIT 2.731% VRN 15/01/2032	1,000,000	EUR	797,187	0.54
CREDIT AGRICOLE 1.625% VRN 05/06/2030	2,000,000	EUR	1,811,188	1.23				6,108,271	4.16
ELECTRICITE DE FRANCE 5.375% VRN PERP	2,000,000	EUR	1,868,004	1.27	LUXEMBOURG				
ENGIE 3.25% VRN PERP	1,500,000	EUR	1,436,001	0.98	CNH INDUSTRIAL FINANCE EUROPE 1.625% 03/07/2029				
ORANGE 1.375% VRN PERP	4,000,000	EUR	3,004,429	2.05	EUROPEAN INVESTMENT BANK 0% 28/03/2028	6,000,000	EUR	5,179,134	3.53
ORANGE 2.375% VRN PERP	2,000,000	EUR	1,850,265	1.26	EUROPEAN INVESTMENT BANK 0.375% 15/09/2027	3,000,000	EUR	2,690,083	1.83
RCI BANQUE 2.625% VRN 18/02/2030	2,000,000	EUR	1,710,036	1.17	EUROPEAN INVESTMENT BANK 1.5% 15/06/2032	20,000,000	EUR	17,610,619	12.00
RCI BANQUE 4.75% 06/07/2027	963,000	EUR	945,932	0.64				27,169,780	18.51
RCI BANQUE 4.875% 21/09/2028	1,326,000	EUR	1,284,410	0.88	NETHERLANDS				
SOCIETE GENERALE 1.375% VRN 23/02/2028	3,000,000	EUR	2,940,642	2.00	AKELIUS RESIDENTIAL PROPERTY FINANCE 0.75% 22/02/2030				
TDF INFRASTRUCTURE SASU 1.75% 01/12/2029	3,000,000	EUR	2,318,647	1.58	AXALTA COATING 3.75% 15/01/2025	2,000,000	EUR	1,838,756	1.25
			27,017,723	18.41	COOPERATIEVE RABOBANK 4.875% VRN PERP	3,000,000	EUR	2,294,378	1.56
GERMANY					DELTA LLOYD 4.375% VRN PERP				
ALLIANZ 3.375% VRN PERP	2,000,000	EUR	1,900,941	1.30	HEIMSTADEN BOSTAD	3,000,000	EUR	2,859,722	1.96
ALLIANZ 4.597% VRN 07/09/2038	2,000,000	EUR	1,925,202	1.31	TREASURY 1.375% 24/07/2028	1,000,000	EUR	772,694	0.53

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Euro Bond Total Return (continued)
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Face value	Currency	Evaluation	% net assets	Description	Face value	Currency	Evaluation	% net assets
ING GROEP 0.875% VRN 09/06/2032	2,700,000	EUR	2,177,831	1.48	DEUTSCHE BANK 4.625% VRN PERP	1,000,000	EUR	669,773	0.46
TELEFONICA EUROPE 3% VRN PERP	1,500,000	EUR	1,432,814	0.98	DEUTSCHE BANK 5% VRN 05/09/2030	1,500,000	EUR	1,411,493	0.96
			12,806,557	8.73				3,272,450	2.23
PORTUGAL					LUXEMBOURG				
CAIXA GERAL DE DEPOSITOS 0.375% VRN 21/09/2027	2,400,000	EUR	2,031,983	1.38	BLACKSTONE PROPERTY PARTNERS 3.625% 29/10/2029	2,000,000	EUR	1,717,128	1.17
EDP ENERGIAS DE PORTUGAL 1.7% VRN 20/07/2080	1,500,000	EUR	1,293,072	0.88	LOGICOR FINANCING 2% 17/01/2034	1,157,000	EUR	761,267	0.52
EDP ENERGIAS DE PORTUGAL 4.496% VRN 30/04/2079	2,000,000	EUR	1,916,037	1.31				2,478,395	1.69
			5,241,092	3.57	NETHERLANDS				
SPAIN					EXOR 1.75% 14/10/2034	1,000,000	EUR	708,382	0.48
ARVAL SERVICE LEASE 0% 01/10/2025	4,000,000	EUR	3,527,175	2.40	IBERDROLA INTERNATIONAL 1.45% VRN PERP	1,600,000	EUR	1,300,838	0.89
CAIXABANK 1.25% VRN 18/06/2031	3,800,000	EUR	3,145,400	2.14	IBERDROLA INTERNATIONAL 1.825% VRN PERP	400,000	EUR	287,857	0.20
CELLNEX TELECOM 1.875% 26/06/2029	1,700,000	EUR	1,289,260	0.88	PHOENIX PIB DUTCH FINANCE 2.375% 05/08/2025	2,400,000	EUR	2,250,071	1.53
			7,961,835	5.42				4,547,148	3.10
SWEDEN					SPAIN				
NORDEA BANK 0.625% VRN 18/08/2031	2,000,000	EUR	1,693,626	1.15	BANCO SANTANDER 4.125% VRN PERP	2,000,000	EUR	1,374,774	0.94
			1,693,626	1.15				1,374,774	0.94
UNITED STATES					SWEDEN				
GOLDMAN SACHS 4% 21/09/2029	1,294,000	EUR	1,245,552	0.85	SKANDINAVISKA ENSKILDA BANKEN 1.375% VRN 31/10/2028	3,000,000	EUR	2,900,007	1.98
PROLOGIS EURO FINANCE 0.5% 16/02/2032	1,191,000	EUR	833,699	0.57	TELIA 4.625% VRN 21/12/2082	2,000,000	EUR	1,909,061	1.30
			2,079,251	1.42				4,809,068	3.28
TOTAL BONDS			116,822,698	79.60	SWITZERLAND				
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			116,822,698	79.60	CREDIT SUISSE LONDON 0.25% 01/09/2028	3,500,000	EUR	2,662,462	1.81
								2,662,462	1.81
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					TOTAL BONDS			25,691,505	17.50
					TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			25,691,505	17.50
BONDS					TOTAL INVESTMENTS			142,514,203	97.10
FRANCE					OTHER NET ASSETS			4,262,100	2.90
ABEILLE VIE 6.25% 09/09/2033	2,500,000	EUR	2,336,132	1.58	TOTAL NET ASSETS			146,776,303	100.00
BNP PARIBAS CARDIF 4.032% VRN PERP	2,500,000	EUR	2,334,789	1.59					
QUATRIM SASU 5.875% 15/01/2024	2,000,000	EUR	1,876,287	1.28					
			6,547,208	4.45					
GERMANY									
DEUTSCHE BANK 4% VRN 24/06/2032	1,400,000	EUR	1,191,184	0.81					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Euro Credit Bond
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Face value	Currency	Evaluation	% net assets	Description	Face value	Currency	Evaluation	% net assets
INVESTMENTS					ENGIE 3.25% VRN PERP				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					ORANGE 1.375% VRN PERP				
BONDS					RCI BANQUE 4.75% 06/07/2027				
AUSTRIA					RCI BANQUE 4.875% 21/09/2028				
ERSTE GROUP BANK 4% VRN 07/06/2033	4,000,000	EUR	3,602,567	1.11	SOCIETE GENERALE 1.375% VRN 23/02/2028	5,000,000	EUR	4,901,069	1.53
			3,602,567	1.11	TDF INFRASTRUCTURE SASU 1.75% 01/12/2029	6,000,000	EUR	4,637,294	1.44
BELGIUM					GERMANY				
EUROPEAN UNION 2% 04/10/2027	10,000,000	EUR	9,721,140	3.00	ALLIANZ 2.121% VRN 08/07/2050	2,900,000	EUR	2,264,062	0.70
EUROPEAN UNION 3.75% 04/04/2042	5,000,000	EUR	5,514,961	1.71	ALLIANZ 3.099% VRN 06/07/2047	1,400,000	EUR	1,286,507	0.40
FLUVIUS SYSTEM OPERATOR 0.25% 02/12/2030	3,000,000	EUR	2,267,880	0.70	ALLIANZ 3.375% VRN PERP 07/09/2038	3,000,000	EUR	2,851,412	0.88
			17,503,981	5.41	ALLIANZ 4.597% VRN 07/09/2038	3,500,000	EUR	3,369,103	1.04
CANADA					MERCK 1.625% VRN 09/09/2080				
ROYAL BANK OF CANADA 2.125% 26/04/2029	4,667,000	EUR	4,098,424	1.27	MUENCHENER RUECKVERSICHERUNGSGE 1% VRN 26/05/2042	3,700,000	EUR	2,480,683	0.77
TORONTODOMINION BANK 1.707% 28/07/2025	5,000,000	EUR	4,837,532	1.49				16,598,985	5.13
			8,935,956	2.76	GREAT BRITAIN				
FINLAND					NATIONAL GRID 0.75% 01/09/2033				
FORTUM 1.625% 27/02/2026	3,000,000	EUR	2,730,765	0.85	NATWEST GROUP 0.78% VRN 26/02/2030	3,000,000	EUR	2,285,856	0.71
SAMPO 2.5% VRN 03/09/2052	2,450,000	EUR	1,797,494	0.56	SSE 4% VRN PERP	3,809,000	EUR	3,353,999	1.03
SAMPO 3.375% VRN 23/05/2049	3,147,000	EUR	2,693,071	0.83	VODAFONE GROUP 3.1% VRN 03/01/2079	2,600,000	EUR	2,511,599	0.78
TEOLLISUUDEN VOIMA 2.625% 31/03/2027	2,120,000	EUR	1,921,709	0.59				11,503,887	3.56
			9,143,039	2.83	ITALY				
FRANCE					ASSICURAZIONI GENERALI 2.124% 01/10/2030				
AUCHAN HOLDING 2.875% 29/01/2026	3,000,000	EUR	2,796,477	0.86	INTESA SANPAOLO 1.35% 24/02/2031	5,000,000	EUR	3,489,650	1.08
BANQUE FEDERATIVE DU CREDIT MUTUEL 3.125% 14/09/2027	2,600,000	EUR	2,513,358	0.78	UNICREDIT 2.2% VRN 22/07/2027	5,000,000	EUR	4,391,290	1.36
BANQUE FEDERATIVE DU CREDIT MUTUEL 3.875% VRN 16/06/2032	4,000,000	EUR	3,648,306	1.13				11,247,608	3.48
BNP PARIBAS 2.375% VRN 20/11/2030	3,000,000	EUR	2,730,022	0.84	LUXEMBOURG				
BNP PARIBAS 2.5% VRN 31/03/2032	3,000,000	EUR	2,580,152	0.80	CNH INDUSTRIAL FINANCE EUROPE 1.625% 03/07/2029				
CAISSE FRANCAISE DE FINANCEMENT 0.01% 24/06/2030	5,000,000	EUR	3,948,364	1.22	EUROPEAN INVESTMENT BANK 0% 28/03/2028				
CREDIT AGRICOLE 1.625% VRN 05/06/2030	5,000,000	EUR	4,527,969	1.40	EUROPEAN INVESTMENT BANK 0% 15/05/2028				
DANONE 3.071% 07/09/2032	4,000,000	EUR	3,785,395	1.17	EUROPEAN INVESTMENT BANK 0.375% 15/09/2027				
ELECTRICITE DE FRANCE 5.375% VRN PERP	3,000,000	EUR	2,802,006	0.87				8,966,943	2.77

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Euro Credit Bond (continued)
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Face value	Currency	Evaluation	% net assets	Description	Face value	Currency	Evaluation	% net assets
EUROPEAN INVESTMENT					PROLOGIS EURO FINANCE				
BANK 1.5% 15/06/2032	20,000,000	EUR	17,610,621	5.46	0.5% 16/02/2032	3,750,000	EUR	2,624,997	0.81
GRAND CITY PROPERTIES								5,365,403	1.66
1.5% 22/02/2027	2,500,000	EUR	2,146,642	0.66	TOTAL BONDS			261,583,075	80.91
GRAND CITY PROPERTIES					TOTAL TRANSFERABLE SECURITIES				
2.5% VRN PERP	3,000,000	EUR	2,478,362	0.77	ADMITTED TO AN OFFICIAL STOCK			261,583,075	80.91
			59,534,407	18.42	EXCHANGE LISTING				
NETHERLANDS					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
AKELIUS RESIDENTIAL PROPERTY					BONDS				
FINANCE 0.75% 22/02/2030	4,000,000	EUR	2,860,725	0.88	FRANCE				
AXALTA COATING 3.75%					ABEILLE VIE 6.25%				
15/01/2025	4,000,000	EUR	3,677,513	1.14	09/09/2033	4,000,000	EUR	3,737,811	1.16
COMPASS GROUP FINANCE					QUATRIM SASU 5.875%				
NETHERLANDS 3% 08/03/2030	5,000,000	EUR	4,748,871	1.47	15/01/2024	4,000,000	EUR	3,752,574	1.16
COOPERATIEVE RABOBANK								7,490,385	2.32
4.875% VRN PERP	5,000,000	EUR	3,823,963	1.18	GERMANY				
DELTA LLOYD 4.375% VRN					DEUTSCHE BANK 1.75%				
PERP	4,600,000	EUR	4,384,906	1.36	17/01/2028	3,000,000	EUR	2,460,239	0.76
EDP FINANCE 1.875%					DEUTSCHE BANK 4% VRN				
21/09/2029	1,500,000	EUR	1,309,735	0.41	24/06/2032	3,500,000	EUR	2,977,961	0.92
HEIMSTADEN BOSTAD					DEUTSCHE BANK 4.625%				
TREASURY 1.375% 24/07/2028	3,000,000	EUR	2,318,082	0.72	VRN PERP	1,000,000	EUR	669,773	0.21
ING GROEP 0.875% VRN					DEUTSCHE BANK 5% VRN				
09/06/2032	7,400,000	EUR	5,968,869	1.85	05/09/2030	2,500,000	EUR	2,352,487	0.73
SIEMENS FINANCIERINGSMAATSCHAPPI								8,460,460	2.62
2.75% 09/09/2030	7,000,000	EUR	6,633,191	2.05	LUXEMBOURG				
TENNET HOLDING 1.5%					BLACKSTONE PROPERTY				
03/06/2039	3,150,000	EUR	2,199,810	0.68	PARTNERS 3.625% 29/10/2029	2,000,000	EUR	1,717,128	0.53
			37,925,665	11.74	LOGICOR FINANCING 2%				
NORWAY					17/01/2034	1,735,000	EUR	1,141,572	0.35
DNB BANK 3.125% VRN								2,858,700	0.88
21/09/2027	4,200,000	EUR	4,117,002	1.27	NETHERLANDS				
			4,117,002	1.27	EXOR 1.75% 14/10/2034	5,000,000	EUR	3,541,911	1.10
PORTUGAL					IBERDROLA INTERNATIONAL				
CAIXA GERAL DE DEPOSITOS					1.45% VRN PERP	1,500,000	EUR	1,219,536	0.38
0.375% VRN 21/09/2027	5,500,000	EUR	4,656,627	1.44	IBERDROLA INTERNATIONAL				
EDP ENERGIAS DE PORTUGAL					1.825% VRN PERP	600,000	EUR	431,786	0.13
1.7% VRN 20/07/2080	3,800,000	EUR	3,275,782	1.01				5,193,233	1.61
			7,932,409	2.45	SWEDEN				
SPAIN					MOLNLYCKE HOLDING				
ARVAL SERVICE LEASE 0%					0.875% 05/09/2029	3,000,000	EUR	2,345,874	0.73
01/10/2025	9,000,000	EUR	7,936,142	2.45	SKANDINAVISKA ENSKILDA BANKEN				
CAIXABANK 1.25% VRN					1.375% VRN 31/10/2028	7,000,000	EUR	6,766,683	2.09
18/06/2031	4,100,000	EUR	3,393,721	1.05	SVENSKA HANDELSBANKEN				
			11,329,863	3.50	0.05% 06/09/2028	5,160,000	EUR	4,193,091	1.30
SWEDEN					TELIA 4.625% VRN				
NORDEA BANK 0.625% VRN					21/12/2082	4,000,000	EUR	3,818,121	1.18
18/08/2031	6,000,000	EUR	5,080,877	1.57				17,123,769	5.30
			5,080,877	1.57					
UNITED STATES									
GOLDMAN SACHS 4%									
21/09/2029	2,847,000	EUR	2,740,406	0.85					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Euro Credit Bond (continued)
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Face value	Currency	Evaluation	% net assets
SWITZERLAND				
CREDIT SUISSE LONDON				
0.25% 01/09/2028	7,500,000	EUR	5,705,277	1.76
			5,705,277	1.76
TOTAL BONDS			46,831,824	14.49
TOTAL TRANSFERABLE SECURITIES				
TRADED ON ANOTHER REGULATED MARKET			46,831,824	14.49
TOTAL INVESTMENTS			308,414,899	95.40
OTHER NET ASSETS			14,883,046	4.60
TOTAL NET ASSETS			323,297,945	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Euro High Yield Bond
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
INVESTMENTS					FAURECIA 2.375%				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					15/06/2027				
BONDS					LA BANQUE POSTALE				
AUSTRIA					3.875% VRN PERP				
ERSTE GROUP BANK 4.25% VRN PERP	15,200,000	EUR	10,973,675	0.99	23,200,000	EUR	18,109,626	1.64	1.64
			10,973,675	0.99	20,000,000	EUR	18,119,884	1.64	1.64
BELGIUM					ORANGE 5% VRN PERP				
AGEAS 1.875% VRN 24/11/2051	8,100,000	EUR	5,776,639	0.52	20,150,000	EUR	19,953,867	1.81	1.81
BELFIUS BANK 3.625% VRN PERP	8,000,000	EUR	5,621,952	0.51	10,250,000	EUR	10,255,794	0.93	0.93
KBC GROUP 4.25% VRN PERP	22,400,000	EUR	17,849,697	1.61	RCI BANQUE 2.625% VRN 18/02/2030				
SOLVAY 4.25% VRN PERP	2,000,000	EUR	1,936,422	0.18	19,000,000	EUR	16,245,345	1.47	1.47
			31,184,710	2.82	11,500,000	EUR	11,426,632	1.03	1.03
DENMARK					SOLVAY FINANCE 5.425% VRN PERP				
DKT FINANCE APS 7% 17/06/2023	23,000,000	EUR	22,513,855	2.04	13,000,000	EUR	12,867,739	1.16	1.16
ORSTED 1.5% VRN 18/02/3021	4,200,000	EUR	3,118,737	0.28	5,500,000	EUR	5,010,231	0.45	0.45
			25,632,592	2.32	UNIBAIL RODAMCO 2.125% VRN PERP				
FINLAND					UNIBAIL RODAMCO 2.875% VRN PERP				
HUHTAMAKI 4.25% 09/06/2027	2,500,000	EUR	2,354,620	0.21	7,100,000	EUR	6,232,461	0.56	0.56
NOKIA 3.125% 15/05/2028	11,000,000	EUR	9,781,579	0.89	VEOLIA ENVIRONNEMENT 2% VRN PERP				
SAMPO 3.375% VRN 23/05/2049	8,000,000	EUR	6,846,066	0.62	8,900,000	EUR	6,946,683	0.63	0.63
TEOLLISUUDEN VOIMA 2.625% 31/03/2027	4,901,000	EUR	4,442,593	0.40	VEOLIA ENVIRONNEMENT 2.5% VRN PERP				
			23,424,858	2.12	35,300,000	EUR	27,082,298	2.46	2.46
FRANCE					VERALLIA 1.875% 10/11/2031				
ARKEMA 2.75% VRN PERP	14,500,000	EUR	13,437,344	1.22	3,000,000	EUR	2,059,399	0.19	0.19
AXA 3.941% VRN PERP	11,000,000	EUR	10,490,828	0.95	242,748,731				
CASINO GUICHARD 2.798% 05/08/2026	3,300,000	EUR	1,660,265	0.15	21.98				
CASINO GUICHARD PERRACHON 2.33% 07/02/2025	12,500,000	EUR	7,357,419	0.67	GERMANY				
CASINO GUICHARD PERRACHON 3.248% 07/03/2024	2,000,000	EUR	1,351,137	0.12	COMMERZBANK 1.375% VRN 29/12/2031				
CEETRUS 2.75% 26/11/2026	8,900,000	EUR	7,541,235	0.68	8,200,000	EUR	6,415,400	0.58	0.58
CREDIT AGRICOLE 1.625% VRN 05/06/2030	6,600,000	EUR	5,976,919	0.54	COMMERZBANK 4% 23/03/2026				
CREDIT AGRICOLE 4% VRN PERP	5,400,000	EUR	4,336,367	0.39	18,000,000	EUR	16,884,229	1.53	1.53
CREDIT AGRICOLE ASSURANCES 4.25% VRN PERP	24,300,000	EUR	23,189,064	2.11	IHO VERWALTUNGS GMBH 3.75% 15/09/2026				
ELIS 4.125% 24/05/2027	2,600,000	EUR	2,406,533	0.22	10,000,000	EUR	8,694,437	0.79	0.79
					MERCK 1.625% VRN 09/09/2080				
GREAT BRITAIN					MERCK KGAA 2.875% VRN 25/06/2079				
LUXEMBOURG					VOLKSWAGEN INTERNATIONAL FINANCE 4.625% VRN PERP				
NETHERLANDS					4,000,000				
NETHERLANDS					3,762,093				
NETHERLANDS					47,778,501				
NETHERLANDS					4.33				
NETHERLANDS					29,124,883				
NETHERLANDS					46,897,073				
NETHERLANDS					2.64				
NETHERLANDS					4.25				
NETHERLANDS					7,099,474				
NETHERLANDS					0.64				
NETHERLANDS					7,099,474				
NETHERLANDS					0.64				
NETHERLANDS					33,600,000				
NETHERLANDS					30,891,109				
NETHERLANDS					2.81				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Euro High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
COOPERATIEVE RABOBANK 4.875% VRN PERP	9,600,000	EUR	7,342,010	0.66	WMG ACQUISITION 2.75% 15/07/2028	6,250,000	EUR	5,187,763	0.47
ING GROEP FRN 1% 13/11/2030	4,400,000	EUR	3,785,502	0.34	TOTAL BONDS			31,866,135	2.88
ING GROEP NV 1.625% VRN 26/09/2029	5,000,000	EUR	4,635,494	0.42	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			633,410,719	57.34
LKQ EUROPEAN HOLDINGS 4.125% 01/04/2028	22,733,000	EUR	21,346,370	1.93				633,410,719	57.34
LOUIS DREYFUS 1.625% 28/04/2028	10,135,000	EUR	8,261,492	0.75	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
TELEFONICA EUROPE 2.376% VRN PERP	4,000,000	EUR	2,853,003	0.26	BONDS				
TELEFONICA EUROPE 2.88% VRN PERP	3,000,000	EUR	2,306,716	0.21	BELGIUM				
TELEFONICA EUROPE 3% VRN PERP	13,900,000	EUR	13,277,411	1.20	AGEAS 3.25% VRN 02/07/2049	3,100,000	EUR	2,607,703	0.24
TENNET HOLDING 2.374% VRN PERP	9,500,000	EUR	8,627,185	0.78				2,607,703	0.24
VOLKSWAGEN INTERNATIONAL FINANCE 3.5% VRN PERP	3,000,000	EUR	2,738,174	0.25	DENMARK				
VOLKSWAGEN INTERNATIONAL FINANCE 3.748% VRN PERP	3,800,000	EUR	3,216,119	0.29	DONG ENERGY 6.25% VRN 26/06/3013	3,419,000	EUR	3,441,646	0.31
VOLKSWAGEN INTERNATIONAL FINANCE 4.625% VRN PERP	9,000,000	EUR	7,855,810	0.71				3,441,646	0.31
			117,136,395	10.61	FRANCE				
PORTUGAL					BNP PARIBAS CARDIF 4.032% VRN PERP	7,000,000	EUR	6,537,410	0.59
EDP ENERGIAS DE PORTUGAL 1.875% VRN 02/08/2081	7,200,000	EUR	5,900,050	0.53	CASINO GUICHARD PERRACHON 5.25% 15/04/2027	11,765,000	EUR	5,764,462	0.52
EDP ENERGIAS DE PORTUGAL 4.496% VRN 30/04/2079	9,500,000	EUR	9,101,176	0.83	CASINO GUICHARD PERRACHON 6.625% 15/01/2026	5,698,000	EUR	2,996,735	0.27
			15,001,226	1.36	CMA CGM 7.5% 15/01/2026	14,915,000	EUR	15,213,527	1.38
SPAIN					GETLINK 3.5% 30/10/2025	12,000,000	EUR	10,984,955	0.99
CELLNEX TELECOM 1.75% 23/10/2030	11,900,000	EUR	8,422,689	0.76	ILIAD HOLDING 5.625% 15/10/2028	21,106,000	EUR	18,161,751	1.65
CELLNEX TELECOM 1.875% 26/06/2029	10,800,000	EUR	8,190,595	0.74	MOBILUX FINANCE 4.25% 15/07/2028	15,286,000	EUR	10,649,194	0.96
			16,613,284	1.50	PARTS EUROPE 6.5% 16/07/2025	21,368,000	EUR	21,373,538	1.94
SWEDEN					QUATRIM SASU 5.875% 15/01/2024	2,150,000	EUR	2,017,009	0.18
AKELIUS RESIDENTIAL PROPERTY 3.875% VRN 05/10/78	6,963,000	EUR	6,542,445	0.59	REXEL 2.125% 15/06/2028	18,645,000	EUR	14,608,817	1.32
TELIA 3% VRN 04/04/2078	326,000	EUR	324,648	0.03	TEREOS FINANCE GROUPE 7.5% 30/10/2025	3,000,000	EUR	2,990,838	0.27
VERISURE MIDHOLDING 5.25% 15/02/2029	13,780,000	EUR	10,186,972	0.92				111,298,236	10.07
			17,054,065	1.54	GERMANY				
UNITED STATES					COMMERZBANK 4.25% VRN PERP	18,200,000	EUR	12,004,855	1.09
FORD MOTOR CREDIT 3.25% 15/09/2025	10,000,000	EUR	9,084,107	0.82	DEUTSCHE BANK 1.375% VRN 17/02/2032	13,500,000	EUR	9,485,682	0.86
IQVIA 2.25% 15/01/2028	5,600,000	EUR	4,506,712	0.41	DEUTSCHE BANK 1.75% 17/01/2028	11,400,000	EUR	9,348,909	0.85
MPT OPERATING PARTNERSHIP 0.993% 15/10/2026	2,537,000	EUR	2,067,311	0.19	DEUTSCHE BANK 1.75% VRN 19/11/2030	8,200,000	EUR	6,221,180	0.56
QUINTILES IMS 2.875% 15/09/2025	11,680,000	EUR	11,020,242	0.99					

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Euro High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
DEUTSCHE BANK 4% VRN 24/06/2032	3,500,000	EUR	2,977,961	0.27	WPAP TELECOM HOLDINGS 5.5% 15/01/2030	9,000,000	EUR	6,752,288	0.61
DEUTSCHE BANK 4.5% 19/05/2026	10,500,000	EUR	10,056,328	0.91				111,565,239	10.10
DEUTSCHE BANK 4.5% VRN PERP	7,800,000	EUR	5,381,958	0.49	SWEDEN				
DEUTSCHE BANK 4.625% VRN PERP	7,600,000	EUR	5,090,279	0.46	HEIMSTADEN BOSTAD 3% VRN PERP	9,397,000	EUR	5,564,903	0.50
DEUTSCHE BANK 6% VRN PERP	4,200,000	USD	3,213,473	0.29	HEIMSTADEN BOSTAD AB 3.248% VRN PERP	20,000,000	EUR	14,680,240	1.33
DEUTSCHE BANK 6.75% VRN PERP	3,000,000	EUR	2,402,568	0.22	SAMHALLSBYGGNADSBOLAGET I NORDEN 2.875% VRN PERP	14,650,000	EUR	6,183,828	0.56
IHO VERWALTUNGS 4.375% 15/05/2025	9,729,129	EUR	8,552,049	0.77	TELIA 4.625% VRN 21/12/2082	6,000,000	EUR	5,727,182	0.52
TECHEM VERWALTUNGSGESELLSCHAFT 6% 30/07/2026	34,783,000	EUR	27,567,149	2.49				32,156,153	2.91
			102,302,391	9.26	UNITED STATES				
GREAT BRITAIN					IQVIA 2.25% 15/03/2029	3,000,000	EUR	2,304,956	0.21
EC FINANCE 3% 15/10/2026	26,315,000	EUR	22,953,637	2.08	LEVI STRAUSS 3.375% 15/03/2027	9,225,000	EUR	8,450,262	0.76
UPCB FINANCE VII 3.625% 15/06/2029	17,000,000	EUR	13,671,300	1.24				10,755,218	0.97
			36,624,937	3.32	TOTAL BONDS			441,004,881	39.92
LUXEMBOURG					TOTAL TRANSFERABLE SECURITIES			441,004,881	39.92
BK LC LUX 5.25% 30/04/2029	5,000,000	EUR	4,025,709	0.36	TRADED ON ANOTHER REGULATED MARKET				
PICARD BONDCO 5.375% 01/07/2027	9,235,000	EUR	6,977,363	0.63	OTHER TRANSFERABLE SECURITIES				
TELENET FINANCE LUX NOTE 3.5% 01/03/2028	22,900,000	EUR	19,250,286	1.75	BONDS				
			30,253,358	2.74	FRANCE				
NETHERLANDS					FAURECIA 3.125% 15/06/2026	8,500,000	EUR	7,182,322	0.65
ASHLAND SERVICES 2% 30/01/2028	9,000,000	EUR	7,199,282	0.65				7,182,322	0.65
CONSTELLIUM 4.25% 15/02/2026	10,100,000	EUR	9,088,257	0.82	TOTAL BONDS			7,182,322	0.65
IBERDROLA INTERNATIONAL 1.45% VRN PERP	6,000,000	EUR	4,878,143	0.44	TOTAL OTHER TRANSFERABLE SECURITIES			7,182,322	0.65
ING GROEP 2.125% VRN 26/05/2031	12,600,000	EUR	11,238,582	1.02	TOTAL INVESTMENTS			1,081,597,922	97.91
KONINKLIJKE KPN 6% VRN PERP	994,000	EUR	974,949	0.09	OTHER NET ASSETS			23,128,644	2.09
PPF ARENA 3.125% 27/03/2026	2,000,000	EUR	1,814,379	0.16	TOTAL NET ASSETS			1,104,726,566	100.00
PPF TELECOM 3.25% 29/09/2027	7,733,000	EUR	6,638,318	0.60					
SWISS REINSURANCE 2.6% VRN PERP	3,000,000	EUR	2,718,667	0.25					
TENNET HOLDING 2.995% PERPETUAL	40,500,000	EUR	39,040,629	3.54					
UPC HOLDING 3.875% 15/06/2029	3,258,000	EUR	2,573,277	0.23					
VZ VENDOR FINANCING 2.875% 15/01/2029	26,084,000	EUR	18,648,468	1.69					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

GEM Debt Total Return
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					GABON				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					GABON (GOVT) 6.95%				
					16/06/2025	660,000	USD	549,511	0.31
								549,511	0.31
BONDS					GHANA				
ANGOLA					GHANA (GOVT) 7.875%				
ANGOLA (GOVT) 8.25%					11/02/2035	2,250,000	USD	841,943	0.47
09/05/2028	500,000	USD	395,754	0.22				841,943	0.47
			395,754	0.22	INDONESIA				
AZERBAIJAN					INDONESIA (GOVT) 5.45%				
AZERBAIJAN (GOVT) 3.5%					20/09/2052	240,000	USD	221,589	0.12
01/09/2032	350,000	USD	282,318	0.16				221,589	0.12
			282,318	0.16	IRAQ				
BAHRAIN					IRAQ (GOVT) 5.8%				
OIL AND GAS HOLDING					15/01/2028	1,350,000	USD	765,344	0.43
7.625% 07/11/2024	881,000	USD	877,941	0.49	IRAQ (GOVT) 6.752%				
			877,941	0.49	09/03/2023	840,000	USD	817,994	0.46
BENIN								1,583,338	0.89
BENIN (GOVT) 4.95%					ISRAEL				
22/01/2035	1,500,000	EUR	932,822	0.53	ENERGEAN ISRAEL FINANCE				
			932,822	0.53	5.375% 30/03/2028				
BRAZIL									
BRAZIL (GOVT) 0%					2,000,000	USD	1,715,732	0.97	
01/01/2023	900	BRL	161,134	0.09				1,715,732	0.97
BRAZIL (GOVT) 10%					IVORY COAST				
01/01/2029	31,600	BRL	5,332,305	3.01	IVORY COAST (GOVT)				
			5,493,439	3.10	5.125% 15/06/2025				
CHINA									
REDSUN PROPERTIES GROUP					1,300,000	EUR	1,174,968	0.66	
9.5% 20/09/2023	900,000	USD	65,692	0.04				1,174,968	0.66
ZHENRO PROPERTIES GROUP					JORDAN				
6.63% 07/01/2026	1,260,000	USD	59,943	0.03	JORDAN (GOVT) 5.85%				
			125,635	0.07	07/07/2030				
COLOMBIA									
BANCOLOMBIA 4.875% VRN					200,000	USD	163,138	0.09	
18/10/2027	1,000,000	USD	890,329	0.50				163,138	0.09
ECOPETROL 5.875%					KAZAKHSTAN				
02/11/2051	600,000	USD	353,887	0.20	KAZAKHSTAN TEMIR 6.95%				
			1,244,216	0.70	10/07/2042				
EGYPT									
EGYPT (GOVT) 7.6003%					KAZMUNAYGAS NATIONAL				
01/03/2029	1,200,000	USD	844,599	0.48	5.375% 24/04/2030				
EGYPT (GOVT) 7.625%									
29/05/2032	1,800,000	USD	1,092,055	0.61	KENYA				
EGYPT (GOVT) 7.903%					KENYA (GOVT) 8% 22/05/2032				
21/02/2048	400,000	USD	210,432	0.12	446,000				
EGYPT (GOVT) 8.875%					USD				
29/05/2050	500,000	USD	279,642	0.16	303,072				
			2,426,728	1.37	0.17				
					KUWAIT				
					BURGAN BANK 2.75% VRN				
					15/12/2031				
					680,000				
					USD				
					541,454				
					0.30				
					541,454				
					0.30				
					LUXEMBOURG				
					B2W DIGITAL 4.375%				
					20/12/2030				
					1,183,000				
					USD				
					806,256				
					0.45				
					FS LUXEMBOURG 10%				
					15/12/2025				
					2,000,000				
					USD				
					2,031,502				
					1.15				
					JSM GLOBAL 4.75%				
					20/10/2030				
					207,000				
					USD				
					146,172				
					0.08				
					KENBOURNE INVEST 6.875%				
					26/11/2024				
					1,035,000				
					USD				
					968,165				
					0.55				
					MHP LUX 6.95% 03/04/2026				
					500,000				
					USD				
					253,457				
					0.14				
					4,205,552				
					2.37				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

GEM Debt Total Return (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
MAURITIUS					PERU				
GREENKO ENERGY HOLDINGS 4.875% 16/08/2023	1,000,000	USD	957,577	0.54	PERU (GOVT) 6.9% 12/08/2037	9,800,000	PEN	2,081,231	1.17
GREENKO SOLAR MAURITIUS 5.55% 29/01/2025	3,000,000	USD	2,683,949	1.51	PETROLEOS DEL PERU 4.75% 19/06/2032	650,000	USD	462,920	0.26
			3,641,526	2.05				2,544,151	1.43
MEXICO					QATAR				
BRASKEM IDESA 7.45% 15/11/2029	2,500,000	USD	1,889,702	1.06	QATAR (GOVT) 4.625% 02/06/2046	200,000	USD	184,137	0.10
COMISION FEDERAL DE ELECTRICIDA 4.688% 15/05/2029	1,500,000	USD	1,253,857	0.71	QATAR PETROLEUM 3.3% 12/07/2051	400,000	USD	284,939	0.16
INFRAESTRUCTURA ENERGETICA 4.75% 15/01/2051	559,000	USD	381,115	0.21				469,076	0.26
MEX BONOS DESARR 5.75% 05/03/2026	631,000	MXN	2,759,055	1.56	ROMANIA ROMANIA (GOVT) 5% 27/09/2026	3,668,000	EUR	3,464,983	1.95
MEXICO (GOVT) 7.5% 03/06/2027	497,000	MXN	2,267,256	1.28	ROMANIA (GOVT) 6% 25/05/2034	500,000	USD	421,038	0.24
PETROLEOS MEXICANOS 3.75% 16/04/2026	3,000,000	EUR	2,366,380	1.33				3,886,021	2.19
PETROLEOS MEXICANOS 6.5% 13/03/2027	962,000	USD	808,988	0.46	SAUDI ARABIA SAUDI ARABIA (GOVT) 4.5% 22/04/2060	300,000	USD	253,249	0.14
			11,726,353	6.61				253,249	0.14
MOROCCO					SENEGAL				
MOROCCO (GOVT) 2.375% 15/12/2027	1,500,000	USD	1,235,831	0.70	SENEGAL (GOVT) 6.25% 23/05/2033	200,000	USD	150,602	0.08
			1,235,831	0.70				150,602	0.08
NETHERLANDS					SOUTH AFRICA				
GREENKO DUTCH 3.85% 29/03/2026	1,500,000	USD	1,182,154	0.67	ABSA GROUP 6.375% VRN PERP	1,234,000	USD	1,061,054	0.60
			1,182,154	0.67	SOUTH AFRICA (GOVT) 5.75% 30/09/2049	550,000	USD	354,128	0.20
NIGERIA					SPAIN				
NIGERIA (GOVT) 6.125% 28/09/2028	300,000	USD	199,643	0.11	ENFRAGEN ENERGIA 5.375% 30/12/2030	1,000,000	USD	638,402	0.36
NIGERIA (GOVT) 6.5% 28/11/2027	2,000,000	USD	1,452,428	0.82				638,402	0.36
NIGERIA (GOVT) 7.625% 21/11/2025	800,000	USD	692,834	0.39	SRI LANKA SRI LANKA (GOVT) 7.85% 14/03/2029	1,490,000	USD	378,849	0.21
NIGERIA (GOVT) 7.625% 28/11/2047	600,000	USD	334,352	0.19				378,849	0.21
NIGERIA (GOVT) 8.375% 24/03/2029	871,000	USD	624,930	0.35	TOGO ECOBANK TRANSNATIONAL 8.75% VRN 17/06/2031	1,000,000	USD	817,430	0.46
NIGERIA (GOVT) 9.248% 21/01/2049	700,000	USD	450,934	0.25				817,430	0.46
			3,755,121	2.11					
OMAN									
OMAN SOVEREIGN SUKUK 4.397% 01/06/2024	1,300,000	USD	1,276,844	0.72					
ORYX FUNDING 5.8% 03/02/2031	2,000,000	USD	1,783,599	1.00					
			3,060,443	1.72					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

GEM Debt Total Return (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
UKRAINE					CHILE				
UKRAINE (GOVT) 6.876% 21/05/2029	1,655,000	USD	310,394	0.17	CHILE (GOVT) 4.34% 07/03/2042	845,000	USD	676,254	0.38
UKRAINE (GOVT) 7.375% 25/09/2032	2,000,000	USD	378,384	0.22	EMPRESA NACIONAL DEL PETROLEO 3.75% 05/08/2026	1,000,000	USD	899,855	0.51
			688,778	0.39				1,576,109	0.89
UNITED ARAB EMIRATES					COLOMBIA				
ABU DHABI (GOVT) 4.05% 07/07/2032	650,000	USD	612,156	0.34	COLOMBIA (GOVT) 4.125% 22/02/2042	1,597,000	USD	914,982	0.52
ABU DHABI (GOVT) 4.951% 07/07/2052	200,000	USD	192,640	0.11	COLOMBIA (GOVT) 4.5% 15/03/2029	1,000,000	USD	825,361	0.46
ABU DHABI COMMERCIAL BANK 4.5% 14/09/2027	1,600,000	USD	1,548,081	0.87				1,740,343	0.98
EMIRATES NBD BANK 6.125% VRN PERP	800,000	USD	769,798	0.43	COSTA RICA				
MAF GLOBAL SECURITIES 7.875% VRN PERP	2,000,000	USD	1,966,815	1.12	COSTA RICA (GOVT) 4.375% 30/04/2025	2,000,000	USD	1,933,504	1.09
			5,089,490	2.87	COSTA RICA (GOVT) 6.125% 19/02/2031	300,000	USD	276,966	0.16
UNITED STATES					COSTA RICA (GOVT) 7.158% 12/03/2045	304,000	USD	257,464	0.14
DAE FUNDING 1.55% 01/08/2024	1,200,000	USD	1,098,481	0.62				2,467,934	1.39
			1,098,481	0.62	DOMINICAN REPUBLIC				
UZBEKISTAN					DOMINIC (GOVT) 4.5% 30/01/2030	1,459,000	USD	1,154,113	0.65
UZBEKISTAN (GOVT) 4.75% 20/02/2024	1,200,000	USD	1,137,141	0.64	DOMINIC (GOVT) 5.5% 27/01/2025	1,000,000	USD	974,887	0.55
UZBEKNEFTEGAZ 4.75% 16/11/2028	600,000	USD	456,417	0.26	DOMINIC (GOVT) 5.5% 22/02/2029	1,441,000	USD	1,250,439	0.70
			1,593,558	0.90	DOMINIC (GOVT) 9.75% 05/06/2026	10,350,000	DOP	188,503	0.11
TOTAL BONDS			78,339,227	44.12				3,567,942	2.01
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			78,339,227	44.12	ECUADOR				
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					ECUADOR (GOVT) 0.5% 31/07/2030	3,150,000	USD	1,510,830	0.85
BONDS					ECUADOR (GOVT) 0.5% 31/07/2035	440,000	USD	149,058	0.08
ARGENTINA								1,659,888	0.93
ARGENTINA (GOVT) 0.125% 09/07/2041	2,350,000	USD	509,976	0.29	GUATEMALA				
			509,976	0.29	GUATEMALA (GOVT) 5.25% 10/08/2029	751,000	USD	681,248	0.38
BRAZIL								681,248	0.38
MC BRAZIL DOWNSTREAM TRADING 7.25% 30/06/2031	1,200,000	USD	898,236	0.51	INDIA				
			898,236	0.51	RELIANCE INDUSTRIES 3.625% 12/01/2052	500,000	USD	332,863	0.19
CANADA								332,863	0.19
CANACOL ENERGY 5.75% 24/11/2028	1,400,000	USD	1,068,591	0.60	ISRAEL				
			1,068,591	0.60	ENERGEAN ISRAEL FINANCE 4.875% 30/03/2026	2,000,000	USD	1,784,395	1.01
					LEVIATHAN BOND 6.125% 30/06/2025	750,000	USD	710,796	0.40
								2,495,191	1.41

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

GEM Debt Total Return (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
JERSEY					QATAR				
GALAXY PIPELINE ASSETS					QATAR (GOVT) 3.375%				
2.625% 31/03/2036	2,000,000	USD	1,553,158	0.87	14/03/2024	1,000,000	USD	980,860	0.55
			1,553,158	0.87	QNB FINANCE 6.9%	77,000,000,000	IDR	4,917,088	2.77
LUXEMBOURG					SOUTH AFRICA				
EIG PEARL HOLDINGS					ESKOM HOLDINGS 6.35%				
3.545% 31/08/2036	700,000	USD	560,144	0.32	10/08/2028	2,200,000	USD	1,924,641	1.08
EIG PEARL HOLDINGS					SOUTH AFRICA (GOVT)				
4.387% 30/11/2046	830,000	USD	588,033	0.33	4.3% 12/10/2028	400,000	USD	334,219	0.19
KENBOURNE INVESTMENT					2,258,860				
4.7% 22/01/2028	800,000	USD	614,109	0.34	3.32				
			1,762,286	0.99	SOUTH AFRICA				
MEXICO					UNITED ARAB EMIRATES				
CEMEX 5.125% VRN PERP					PRIVATE DEPARTMENT				
COMISION FEDERAL DE ELECTRICIDA	1,000,000	USD	806,492	0.45	8.75% 23/09/2025	2,500,000	USD	2,486,289	1.40
3.875% 26/07/2033	1,600,000	USD	1,120,860	0.63	2,486,289				
MEXICHEM 5.5% 15/01/2048	200,000	USD	147,877	0.08	1.40				
MEXICHEM SAB DE 5.875%					UNITED STATES				
17/09/2044	1,000,000	USD	781,699	0.44	AZUL INVESTMENTS 7.25%				
PETROLEOS MEXICANOS					15/06/2026				
4.75% 26/02/2029	2,000,000	EUR	1,360,297	0.77	27/03/2024	3,090,000	USD	1,866,155	1.04
PETROLEOS MEXICANOS					SASOL FINANCING 5.875%				
6.35% 12/02/2048	760,000	USD	412,680	0.23	15/06/2028	1,500,000	USD	1,455,889	0.82
PETROLEOS MEXICANOS					SIERRACOL ENERGY ANDINA				
6.7% 16/02/2032	2,100,000	USD	1,489,976	0.85	6% 15/06/2028	960,000	USD	632,093	0.36
PETROLEOS MEXICANOS					US (GOVT) 2.375%				
7.69% 23/01/2050	400,000	USD	247,209	0.14	15/02/2042	4,600,000	USD	3,548,827	1.99
			6,367,090	3.59	7,502,964				
NETHERLANDS					URUGUAY				
PROSUS 3.257% 19/01/2027					URUGUAY (GOVT) 5.1%				
1,361,000	USD	1,154,106	0.65	18/06/2050	2,100,000	USD	1,932,651	1.09	
		1,154,106	0.65	1,932,651					
PANAMA					ZAMBIA				
PANAMA (GOVT) 3.16%					ZAMBIA (GOVT) 8.5%				
23/01/2030	5,330,000	USD	4,382,427	2.47	14/04/2024	500,000	USD	240,660	0.14
		4,382,427	2.47	240,660					
PARAGUAY					TOTAL BONDS				
BANCO CONTINENTAL 2.75%					TOTAL TRANSFERABLE SECURITIES				
10/12/2025	1,467,000	USD	1,287,569	0.73	56,721,514				
PARAGUAY (GOVT) 5.6%					31.94				
13/03/2048	500,000	USD	379,676	0.21	TRADED ON ANOTHER REGULATED MARKET				
		1,667,245	0.94	COLLECTIVE INVESTMENT SCHEMES					
PERU					IRELAND				
HUNT OIL PERU 6.375%					HSBC GLOBAL LIQUIDITY				
01/06/2028	1,135,000	USD	931,449	0.52	FUND	13,910,982	USD	13,910,982	7.83
PERU (GOVT) 2.844%					13,910,982				
20/06/2030	1,500,000	USD	1,236,754	0.70	7.83				
		2,168,203	1.22	TOTAL COLLECTIVE INVESTMENT SCHEMES					
PHILIPPINES					TOTAL INVESTMENTS				
PHILIPPINES (GOVT)					148,971,723				
3.556% 29/09/2032	400,000	USD	349,306	0.20	83.89				
		349,306	0.20	OTHER NET ASSETS					
					28,616,294				
					TOTAL NET ASSETS				
					177,588,017				
					100.00				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					GERMANY (GOVT) 0.5%				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					15/02/2026				
BONDS					700,000 EUR 657,572 1.81				
AUSTRALIA					GERMANY (GOVT) 1.25%				
AUSNET SERVICES HOLDINGS	100,000	EUR	76,815	0.22	15/08/2048				
1.625% VRN 11/03/2081					185,000 EUR 150,864 0.41				
AUSTRALIA (GOVT) 4.25%	91,000	AUD	59,799	0.16	VIER GAS TRANSPORT				
21/04/2026			136,614	0.38	4.625% 26/09/2032				
CANADA					100,000 EUR 95,790 0.26				
CANADA (GOVT) 1%	96,000	CAD	63,161	0.17	2,863,035 7.87				
01/06/2027					GREAT BRITAIN				
CANADA (GOVT) 3.5%	165,000	CAD	128,418	0.36	LLOYDS BANKING GROUP				
01/12/2045			191,579	0.53	4.75% 23/05/2028				
CHINA					NGG FINANCE 5.625% VRN				
CHINA (GOVT) 1.99%	5,000,000	CNY	695,913	1.91	18/06/2073				
09/04/2025					PENSION INSURANCE				
TENCENT HOLDINGS 3.925%	200,000	USD	155,717	0.43	3.625% 21/10/2032				
19/01/2038			851,630	2.34	ROTHESAY LIFE 8%				
DENMARK					30/10/2025				
DANSKE BANK 4.298% VRN	200,000	USD	179,550	0.49	UK (GOVT) 0.125%				
01/04/2028			179,550	0.49	31/01/2024				
FRANCE					UK (GOVT) 0.25%				
BANQUE FEDERATIVE DU CREDIT MUTUEL	100,000	EUR	89,352	0.25	31/07/2031				
3.875% VRN 16/06/2032					UK (GOVT) 1.5% 22/07/2047				
BNP PARIBAS 2.518%	200,000	AUD	118,068	0.32	UK (GOVT) 1.75%				
05/06/2025					07/09/2037				
FRANCE (GOVT) 0%	290,000	EUR	232,699	0.64	UK (GOVT) 1.75%				
25/11/2030					22/01/2049				
FRANCE (GOVT) 1.5%	210,000	EUR	148,519	0.41	UK (GOVT) 3.5% 22/07/2068				
25/05/2050					1,249,110 3.43				
FRANCE (GOVT) 1.75%	322,000	EUR	266,299	0.73	ITALY				
25/06/2039					AEROPORTI DI ROMA 1.75%				
SOCIETE GENERALE 1% VRN	100,000	EUR	83,339	0.23	30/07/2031				
24/11/2030					ITALY (GOVT) 0.35%				
TOTAL 2.125% VRN PERP	100,000	EUR	66,813	0.18	01/02/2025				
VEOLIA ENVIRONNEMENT 2%	100,000	EUR	76,464	0.21	ITALY (GOVT) 0.95%				
VRN PERP			1,081,553	2.97	01/03/2037				
GERMANY					ITALY (GOVT) 1.35%				
GERMANY (GOVT) 0%	1,730,000	EUR	1,433,600	3.95	01/04/2030				
15/02/2031					ITALY (GOVT) 3.85%				
GERMANY (GOVT) 0%	650,000	EUR	525,209	1.44	01/09/2049				
15/02/2032					160,000 EUR 142,960 0.39				
					881,022 2.42				
					JAPAN				
					JAPAN (GOVT) 0.1%				
					20/03/2029				
					15,000,000 JPY 103,293 0.28				
					JAPAN (GOVT) 0.1%				
					20/12/2029				
					10,000,000 JPY 68,631 0.19				
					JAPAN (GOVT) 0.1%				
					20/03/2030				
					17,000,000 JPY 116,365 0.32				
					JAPAN (GOVT) 0.1%				
					20/09/2030				
					20,000,000 JPY 136,543 0.38				
					JAPAN (GOVT) 0.1%				
					20/12/2030				
					5,000,000 JPY 34,091 0.09				
					JAPAN (GOVT) 0.1%				
					20/06/2031				
					16,000,000 JPY 108,897 0.30				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
JAPAN (GOVT) 0.4% 20/03/2050	29,000,000	JPY	158,909	0.44	CREDIT SUISSE FRN 31/05/2024	332,000	EUR	326,394	0.89
JAPAN (GOVT) 0.5% 20/06/2038	80,500,000	JPY	534,870	1.47	CREDIT SUISSE GROUP 2.125% VRN 13/10/2026	230,000	EUR	203,142	0.56
JAPAN (GOVT) 0.7% 20/12/2048	67,500,000	JPY	405,590	1.11	UBS GROUP 1% VRN 21/03/2025	200,000	EUR	188,365	0.52
JAPAN (GOVT) 0.7% 20/12/2050	5,000,000	JPY	29,429	0.08				793,858	2.18
JAPAN (GOVT) 1.4% 20/09/2034	70,000,000	JPY	534,842	1.47	UNITED STATES				
			2,231,460	6.13	AMERICAN EXPRESS 4.05% 03/05/2029	150,000	USD	138,955	0.38
LUXEMBOURG					DIGITAL EURO FINCO 2.625% 15/04/2024	100,000	EUR	95,193	0.26
EIB 2.15% 18/01/2027	76,100,000	JPY	572,616	1.57				234,148	0.64
SELP FINANCE 3.75% 10/08/2027	100,000	EUR	90,599	0.25	TOTAL BONDS			12,707,007	34.92
			663,215	1.82	ASSET BACKED SECURITIES				
MOROCCO					UNITED STATES				
MOROCCO (GOVT) 3.5% 19/06/2024	100,000	EUR	96,610	0.27	FNMA 15YR 2.5% 16/10/2027 TBA	130,000	USD	118,104	0.32
			96,610	0.27	FNMA 30YR 3% 11/10/2042 TBA	220,000	USD	192,809	0.53
NETHERLANDS					FNMA 30YR 3.5% 15/10/2048 TBA	220,000	USD	199,256	0.56
HEIMSTADEN BOSTAD TREASURY 1.625% 13/10/2031	160,000	EUR	103,803	0.29	FNMA 30YR 4% 15/10/2039 TBA	160,000	USD	149,275	0.41
NETHERLANDS (GOVT) 0% 15/07/2031	100,000	EUR	80,249	0.22	FNMA 30YR 4.5% 01/10/2039 TBA	180,000	USD	172,210	0.47
NETHERLANDS (GOVT) 0.75% 15/07/2027	255,000	EUR	234,721	0.64	GNMA 30YR 3.5% 15/10/2041 TBA	140,000	USD	127,936	0.35
TELEFONICA EUROPE 8.25% 15/09/2030	140,000	USD	153,124	0.42	GNMA 30YR 4% 15/10/2039 TBA	90,000	USD	84,431	0.23
			571,897	1.57				1,044,021	2.87
PORTUGAL					TOTAL ASSET BACKED SECURITIES			1,044,021	2.87
PORTUGAL (GOVT) 1.95% 15/06/2029	100,000	EUR	93,465	0.26	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			13,751,028	37.79
			93,465	0.26	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
ROMANIA					BONDS				
ROMANIA (GOVT) 5% 27/09/2026	150,000	EUR	141,698	0.39	AUSTRALIA				
			141,698	0.39	SOUTH32 TREASURY 4.35% 14/04/2032	67,000	USD	57,787	0.16
SPAIN								57,787	0.16
SPAIN (GOVT) 0.1% 30/04/2031	180,000	EUR	137,249	0.38	BELGIUM				
SPAIN (GOVT) 0.5% 30/04/2030	140,000	EUR	114,696	0.32	BELGIUM (GOVT) 1% 22/06/2031	200,000	EUR	172,253	0.47
SPAIN (GOVT) 1.6% 30/04/2025	32,000	EUR	30,869	0.08				172,253	0.47
SPAIN (GOVT) 2.9% 31/10/2046	187,000	EUR	163,749	0.45					
			446,563	1.23					
SWITZERLAND									
CREDIT SUISSE 2.875% VRN 02/04/2032	100,000	EUR	75,957	0.21					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CANADA					LUXEMBOURG				
CANADA (GOVT) 0.5%					BLACKSTONE PROPERTY PARTNERS				
01/09/2025	200,000	CAD	133,238	0.37	2.625% 20/10/2028	100,000	GBP	81,900	0.23
CANADA (GOVT) 1.25%					GRAND CITY PROPERTIES				
01/06/2030	275,000	CAD	174,891	0.48	1.5% VRN PERP	100,000	EUR	69,899	0.19
CANADA (GOVT) 2.25%								151,799	0.42
01/06/2029	393,000	CAD	270,989	0.74					
CANADIAN IMPERIAL BANK					PERU				
2.95% VRN 19/06/2029	100,000	CAD	69,782	0.19	PERU (GOVT) 1.95%				
			648,900	1.78	17/11/2036	117,000	EUR	73,854	0.20
								73,854	0.20
CHINA					SWEDEN				
CHINA (GOVT) 3.27%					SWEDEN (GOVT) 1%				
19/11/2030	9,000,000	CNY	1,306,919	3.60	12/11/2026	450,000	SEK	38,330	0.11
CHINA (GOVT) 3.39%								38,330	0.11
16/03/2050	2,400,000	CNY	347,084	0.95					
			1,654,003	4.55	UNITED STATES				
COLOMBIA					ASHTREAD CAPITAL 4.25%				
COLOMBIA (GOVT) 3.125%					01/11/2029	200,000	USD	174,908	0.48
15/04/2031	200,000	USD	139,413	0.38	DELTA AIR LINES 4.75%				
			139,413	0.38	20/10/2028	142,941	USD	133,486	0.37
FRANCE					FORTUNE BRANDS HOME				
FRANCE (GOVT) 0%					SECURITY 4.5% 25/03/2052	64,000	USD	44,649	0.12
25/11/2029	100,000	EUR	82,700	0.23	JACKSON FINANCIAL 4%				
FRANCE (GOVT) 0.25%					23/11/2051	125,000	USD	80,558	0.22
25/11/2026	430,000	EUR	389,745	1.07	KINDER MORGAN 5.05%				
			472,445	1.30	15/02/2046	35,000	USD	28,789	0.08
GERMANY					MAGALLANES 5.05%				
DEUTSCHE BANK 4% VRN					15/03/2042	58,000	USD	43,331	0.12
24/06/2032	100,000	EUR	83,353	0.23	MAGALLANES 5.391%				
DEUTSCHE BANK 5% VRN					15/03/2062	50,000	USD	36,519	0.10
05/09/2030	300,000	EUR	276,554	0.76	MANPOWERGROUP 3.5%				
			359,907	0.99	30/06/2027	123,000	EUR	115,248	0.32
GREAT BRITAIN					NETFLIX 5.875% 15/11/2028	50,000	USD	48,812	0.13
VODAFONE GROUP 4.2%					SYNCHRONY FINANCIAL				
13/12/2027	200,000	AUD	121,235	0.33	2.875% 28/10/2031	160,000	USD	113,981	0.31
			121,235	0.33	TMOBILE USA 5.65%				
IRELAND					15/01/2053	58,000	USD	55,165	0.15
AVOLON HOLDINGS FUNDING					US (GOVT) 0.375%				
2.75% 21/02/2028	143,000	USD	112,937	0.31	30/04/2025	860,000	USD	780,215	2.14
AVOLON HOLDINGS FUNDING					US (GOVT) 0.875%				
4.25% 15/04/2026	22,000	USD	19,828	0.05	15/11/2030	1,525,000	USD	1,221,549	3.37
			132,765	0.36	US (GOVT) 1.375%				
ITALY					15/11/2031	660,000	USD	539,292	1.48
ITALY (GOVT) 0.9%					US (GOVT) 1.375%				
01/04/2031	935,000	EUR	699,091	1.92	15/11/2040	655,000	USD	426,620	1.17
			699,091	1.92	US (GOVT) 1.375%				
JAPAN					15/08/2050	2,037,000	USD	1,192,441	3.28
JAPAN (GOVT) 2%					US (GOVT) 1.625%				
20/03/2027	27,000,000	JPY	202,905	0.56	15/05/2026	982,000	USD	900,103	2.47
			202,905	0.56	US (GOVT) 1.625%				
					15/05/2031	1,290,000	USD	1,088,841	2.99
					US (GOVT) 1.875%				
					15/02/2032	1,331,000	USD	1,134,054	3.12

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
US (GOVT) 1.875% 15/11/2051	825,000	USD	550,752	1.51	PROVINCE OF NEW BRUNSWICK CANADA 3.1% 14/08/2048	65,000	CAD	39,352	0.11
US (GOVT) 2.25% 15/08/2027	4,066,000	USD	3,753,585	10.33	ROGERS COMMUNICATIONS 3.25% 01/05/2029	140,000	CAD	90,946	0.25
US (GOVT) 4.375% 15/11/2039	545,000	USD	579,275	1.59	SASKATCHEWAN 3.9% 02/06/2045	60,000	CAD	42,142	0.12
VIATRIS 4% 22/06/2050	90,000	USD	54,095	0.15				319,188	0.87
			13,096,268	36.00	UNITED STATES				
TOTAL BONDS			18,020,955	49.53	VERIZON COMMUNICATIONS 2.35% 23/03/2028	440,000	AUD	239,157	0.66
ASSET BACKED SECURITIES					VERIZON COMMUNICATIONS 2.5% 16/05/2030	100,000	CAD	61,275	0.17
UNITED STATES								300,432	0.83
FNMA 1.5% 15/10/2035 TBA	150,000	USD	129,141	0.35	TOTAL BONDS			665,804	1.83
FANNIE 1.5% 15/10/2051 TBA	120,000	USD	92,734	0.25	ASSET BACKED SECURITIES				
FNMA 2% 25/02/2029 TBA	240,000	USD	212,343	0.59	UNITED STATES				
GNMA 2% 15/10/2051 TBA	240,000	USD	201,481	0.56	ASSET BACKED FUNDING				
GNMA 30YR 3% 15/10/2046 TBA	110,000	USD	97,784	0.27	4.18% 25/03/2033	7,500,000	USD	137,178	0.38
			733,483	2.02	FNMA 2% 15/10/2050 TBA	430,000	USD	350,907	0.96
TOTAL ASSET BACKED SECURITIES			733,483	2.02	FNMA 2.5% 10/10/2049 TBA	320,000	USD	270,913	0.74
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			18,754,438	51.55	GNMA 30YR 2.5% 20/08/2043 TBA	200,000	USD	173,102	0.48
COLLECTIVE INVESTMENT SCHEMES								932,100	2.56
IRELAND					TOTAL ASSET BACKED SECURITIES			932,100	2.56
HSBC GLOBAL LIQUIDITY FUND	1,462,074	USD	1,462,074	4.02	TOTAL OTHER TRANSFERABLE SECURITIES			1,597,904	4.39
			1,462,074	4.02	TOTAL INVESTMENTS			37,397,518	102.78
LUXEMBOURG					OTHER NET LIABILITIES			(1,011,455)	(2.78)
HGIF GLOBAL ASSET-BACKED CROSSOVER BOND INC	202,888	USD	1,832,074	5.03	TOTAL NET ASSETS			36,386,063	100.00
			1,832,074	5.03					
TOTAL COLLECTIVE INVESTMENT SCHEMES			3,294,148	9.05					
OTHER TRANSFERABLE SECURITIES									
BONDS									
AUSTRALIA									
SGSP AUSTRALIA ASSETS 1.843% 15/09/2028	90,000	AUD	46,184	0.13					
			46,184	0.13					
CANADA									
BANK OF NOVA SCOTIA 2.95% 08/03/2027	100,000	CAD	67,108	0.18					
BRITISH COLUMBIA PROVINCE OF 2.8% 18/06/2048	65,000	CAD	37,936	0.10					
PROVINCE OF MANITOBA CANADA 3.4% 05/09/2048	65,000	CAD	41,704	0.11					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Bond Total Return
Statement of investments as at 30 September 2022
(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					ANNINGTON FUNDING 4.75%				
BONDS					09/08/2033				
AUSTRALIA					685,000 GBP				
AUSNET SERVICES HOLDINGS					BARCLAYS 5.304%				
1.625% VRN 11/03/2081	1,170,000	EUR	898,737	0.45	2,462,000 USD				
			898,737	0.45	BARCLAYS 5.501%				
AUSTRIA					09/08/2026				
ERSTE GROUP BANK 4%					770,000 USD				
VRN 07/06/2033	600,000	EUR	529,388	0.26	BARCLAYS 5.746%				
			529,388	0.26	09/08/2033				
BELGIUM					BP CAPITAL MARKETS				
AGEAS 1.875% VRN					4.25% VRN PERP				
24/11/2051	1,700,000	EUR	1,187,709	0.59	589,000 GBP				
			1,187,709	0.59	BP CAPITAL MARKETS				
DENMARK					4.375% VRN PERP				
DANSKE BANK 4.298% VRN					136,000 USD				
01/04/2028	1,717,000	USD	1,541,433	0.76	CENTRICA 5.25% VRN				
TDC NET 5.056% 31/05/2028	836,000	EUR	759,590	0.38	10/04/2075				
			2,301,023	1.14	CENTRICA 5.375%				
FRANCE					16/10/2043				
AXA 3.941% VRN PERP					1,090,000 USD				
BNP PARIBAS 7.75% VRN					GATWICK FUNDING 2.5%				
PERP	200,000	USD	185,663	0.09	15/04/2032				
ELECTRICITE DE FRANCE					12/05/2032				
5.875% VRN PERP					700,000 GBP				
ELECTRICITE DE FRANCE					HSBC HOLDINGS 5.21% VRN				
6% VRN PERP					11/08/2028				
HOLDING DINFRASTRUCTURES					672,000 USD				
1.475% 18/01/2031	1,600,000	EUR	1,189,958	0.58	LLOYDS BANKING GROUP				
LA POSTE 3.125% VRN PERP	1,500,000	EUR	1,331,335	0.65	3.125% VRN 24/08/2030				
ORANGE 1.375% VRN PERP	1,300,000	EUR	956,569	0.48	PHOENIX GROUP HOLDINGS				
ORANGE 5.75% VRN PERP	355,000	GBP	393,351	0.20	5.625% 28/04/2031				
TOTAL 2.125% VRN PERP	588,000	EUR	392,858	0.20	RL FINANCE 6.125%				
TOTAL 3.369% VRN PERP	149,000	EUR	134,518	0.07	13/11/2028				
VEOLIA ENVIRONNEMENT 2%					SSE 2.875% 01/08/2029				
VRN PERP	1,300,000	EUR	994,035	0.49	TESCO CORPORATE TREASURY				
			7,192,847	3.57	SERVICE 2.75% 27/04/2030				
GERMANY					VODAFONE GROUP 3% VRN				
DEUTSCHE BANK 5.625%					27/08/2080				
VRN 19/05/2031	900,000	EUR	841,623	0.42	1,500,000 EUR				
GERMANY (GOVT) 0%					1,094,046				
15/08/2052	10,435,000	EUR	5,494,106	2.73	12,579,341				
VIER GAS TRANSPORT 4%					6.26				
26/09/2027	300,000	EUR	288,812	0.14					
VIER GAS TRANSPORT									
4.625% 26/09/2032	300,000	EUR	287,370	0.14					
			6,911,911	3.43					
INDONESIA					INDONESIA				
					INDONESIA (GOVT) 1.1%				
					12/03/2033				
					468,000 EUR				
					313,341				
					313,341				
					0.16				
					0.16				
ISRAEL					ISRAEL				
					ENERGEEAN ISRAEL FINANCE				
					5.875% 30/03/2031				
					1,400,000 USD				
					1,160,735				
					1,160,735				
					0.58				
ITALY					ITALY				
					AEROPORTI DI ROMA				
					1.625% 08/06/2027				
					850,000 EUR				
					726,532				
					0.36				
					AEROPORTI DI ROMA 1.75%				
					30/07/2031				
					498,000 EUR				
					350,175				
					0.17				
					ENEL 2.5% VRN 24/11/2078				
					467,000 EUR				
					434,194				
					0.22				
					ENI 3.375% VRN PERP				
					1,216,000 EUR				
					902,907				
					0.45				
					INTESA SANPAOLO 1.35%				
					24/02/2031				
					751,000 EUR				
					513,479				
					0.26				

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Bond Total Return (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INTESA SANPAOLO 5.148% 10/06/2030	600,000	GBP	502,356	0.25					
UNICREDIT 2% VRN 23/09/2029	450,000	EUR	389,384	0.19					
			3,819,027	1.90					
JERSEY					SWEDEN				
HEATHROW FUNDING 6.45% 10/12/2031	200,000	GBP	215,677	0.11	AKELIUS RESIDENTIAL PROPERTY 3.875% VRN 05/10/2078	577,000	EUR	531,117	0.26
			215,677	0.11				531,117	0.26
LUXEMBOURG					SWITZERLAND				
SELP FINANCE 3.75% 10/08/2027	1,202,000	EUR	1,088,997	0.54	CREDIT SUISSE GROUP 6.442% VRN 11/08/2028	2,260,000	USD	2,111,068	1.05
			1,088,997	0.54	CREDIT SUISSE GROUP 6.537% VRN 12/08/2033	1,050,000	USD	948,693	0.47
MEXICO								3,059,761	1.52
TOTAL PLAY TELECOMUNICACIONES 7.5% 12/11/2025	1,050,000	USD	896,435	0.45	UNITED STATES				
			896,435	0.45	BORGWARNER 1% 19/05/2031	1,125,000	EUR	790,538	0.39
NETHERLANDS					CAPITAL ONE FINANCIAL 1.65% 12/06/2029	1,600,000	EUR	1,237,497	0.61
GENERALI FINANCE 4.596% VRN PERP	1,030,000	EUR	934,791	0.47	CELANESE US HOLDINGS 5.337% 19/01/2029	1,892,000	EUR	1,680,361	0.84
HEIMSTADEN BOSTAD TREASURY 1% 13/04/2028	1,117,000	EUR	842,868	0.42	DEVON ENERGY 7.95% 15/04/2032	525,000	USD	585,939	0.29
HEIMSTADEN BOSTAD TREASURY 1.625% 13/10/2031	1,080,000	EUR	700,670	0.35	DIGITAL EURO FINCO 2.625% 15/04/2024	1,123,000	EUR	1,069,017	0.53
PETROBRAS GLOBAL FINANCE 5.093% 15/01/2030	500	USD	451	0.00				5,363,352	2.66
STELLANTIS 1.25% 20/06/2033	1,019,000	EUR	669,568	0.33	TOTAL BONDS			60,422,549	30.03
SWISS LIFE 4.5% VRN PERP	975,000	EUR	874,157	0.43	ASSET BACKED SECURITIES				
UNIVERSAL MUSIC GROUP 3.75% 30/06/2032	486,000	EUR	445,726	0.22	IRELAND				
			4,468,231	2.22	FINANCE IRELAND RMBS DAC FRN 24/12/2061	1,280,000	EUR	1,145,485	0.57
PORTUGAL					HARVEST CLO FRN 20/10/2032	1,000,000	EUR	860,642	0.43
EDP ENERGIAS DE PORTUGAL 1.7% VRN 20/07/2080	1,500,000	EUR	1,266,757	0.63	TAURUS DAC FRN 17/08/2031	1,250,000	GBP	1,205,361	0.59
			1,266,757	0.63				3,211,488	1.59
ROMANIA					ITALY				
ROMANIA (GOVT) 6.625% 27/09/2029	2,613,000	EUR	2,428,545	1.21	CASSIA FRN 22/05/2034	925,000	EUR	875,471	0.44
			2,428,545	1.21				875,471	0.44
SPAIN					UNITED STATES				
BANCO DE SABADELL 2.625% VRN 24/03/2026	500,000	EUR	453,900	0.23	CONNECTICUT AVENUE SECURITIES FRN 25/12/2041	1,225,000	USD	1,111,931	0.55
BANCO SANTANDER 5.294% 18/08/2027	2,000,000	USD	1,891,187	0.93				1,111,931	0.55
CAIXABANK 5.875% VRN PERP	800,000	EUR	658,269	0.33	TOTAL ASSET BACKED SECURITIES			5,198,890	2.58
CELLNEX FINANCE 1.5% 08/06/2028	1,400,000	EUR	1,077,733	0.54	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			65,621,439	32.61
CELLNEX FINANCE 2% 15/02/2033	200,000	EUR	128,529	0.06					
			4,209,618	2.09	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
					BONDS				
					AUSTRALIA				
					FMG RESOURCES 4.375% 01/04/2031	710,000	USD	549,775	0.27

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Bond Total Return (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SOUTH32 TREASURY 4.35% 14/04/2032	955,000	USD	823,681	0.41	AVOLON HOLDINGS FUNDING 2.75% 21/02/2028	1,207,000	USD	953,252	0.47
			1,373,456	0.68	AVOLON HOLDINGS FUNDING 4.25% 15/04/2026	32,000	USD	28,841	0.01
CHILE					ZURICH FINANCE IRELAND 5.125% VRN 23/11/2052	1,280,000	GBP	1,182,479	0.60
EMPRESA NACIONAL DEL PETROLEO 3.45% 16/09/2031	875,000	USD	689,054	0.34				2,814,620	1.40
			689,054	0.34	ITALY				
CHINA					AUTOSTRADE PER LITALIA 2% 15/01/2030	1,930,000	EUR	1,425,509	0.71
COUNTRY GARDEN HOLDINGS 7.25% 08/04/2026	500,000	USD	160,746	0.08	UNIONE DI BANCHE ITALIANE 5.875% VRN PERP	980,000	EUR	843,422	0.42
			160,746	0.08				2,268,931	1.13
COLOMBIA					LUXEMBOURG				
COLOMBIA (GOVT) 5% 15/06/2045	650,000	USD	396,294	0.20	ALBION FINANCING 2SARL 8.75% 15/04/2027	755,000	USD	633,962	0.32
			396,294	0.20	BLACKSTONE PROPERTY PARTNERS 2.625% 20/10/2028	1,348,000	GBP	1,104,013	0.55
DOMINICAN REPUBLIC					GRAND CITY PROPERTIES 1.5% VRN PERP	1,300,000	EUR	908,690	0.45
DOMINICAN (GOVT) 6% 19/07/2028	1,050,000	USD	957,212	0.48	LOGICOR FINANCING SARL 1.625% 17/01/2030	2,697,000	EUR	1,997,995	0.99
			957,212	0.48	MEXICO REMITTANCES FUNDING 4.875% 15/01/2028	2,890,000	USD	2,409,559	1.20
FRANCE					SES 2.875% VRN PERP	1,666,000	EUR	1,230,236	0.61
BPCE 5.748% VRN 19/07/2033	514,000	USD	477,038	0.24				8,284,455	4.12
			477,038	0.24	MEXICO				
GERMANY					CEMEX 5.125% VRN PERP	694,000	USD	559,706	0.28
COMMERZBANK 6.125% VRN PERP	1,000,000	EUR	827,741	0.41				559,706	0.28
DEUTSCHE BANK 4% VRN 24/06/2032	900,000	EUR	750,178	0.37	NETHERLANDS				
DEUTSCHE BANK 5% VRN 05/09/2030	1,500,000	EUR	1,382,768	0.69	ABERTIS INFRAESTRUCTURAS FINANCE 2.625% VRN PERP	1,200,000	EUR	879,393	0.44
			2,960,687	1.47	DIGITAL INTREPID HOLDING 0.625% 15/07/2031	890,000	EUR	585,202	0.29
GREAT BRITAIN					IBERDROLA INTERNATIONAL 2.625% VRN PERP	400,000	EUR	374,608	0.19
BARCLAYS 8.875% VRN PERP	424,000	GBP	430,873	0.21	KONINKLIJKE KPN 6% VRN PERP	261,000	EUR	250,788	0.12
BERKELEY GROUP 2.5% 11/08/2031	1,278,000	GBP	878,742	0.44	MYLAN 3.125% 22/11/2028	1,180,000	EUR	1,013,745	0.50
BUPA FINANCE 4% VRN PERP	491,000	GBP	327,252	0.16	RENTOKIL INITIAL FINANCE 3.875% 27/06/2027	707,000	EUR	682,319	0.34
HISCOX 6% 22/09/2027	993,000	GBP	1,040,815	0.52	RENTOKIL INITIAL FINANCE 4.375% 27/06/2030	565,000	EUR	547,553	0.27
LLOYDS BANKING GROUP 8.5% VRN PERP	750,000	GBP	769,732	0.38				4,333,608	2.15
PENSION INSURANCE 7.375% VRN PERP	800,000	GBP	758,685	0.38	PERU				
ROTHESAY LIFE 5% VRN PERP	526,000	GBP	374,186	0.19	PERU (GOVT) 1.95% 17/11/2036	1,269,000	EUR	801,035	0.40
STANDARD CHARTERED 4.3% VRN PERP	787,000	USD	512,482	0.25				801,035	0.40
			5,092,767	2.53	SWEDEN				
INDONESIA					SVENSKA HANDELSBANKEN 4.625% VRN 23/08/2032	828,000	GBP	807,656	0.40
INDONESIA (GOVT) 3.375% 30/07/2025	300,000	EUR	288,955	0.14				807,656	0.40
			288,955	0.14					
IRELAND									
AERCAP IRELAND CAPITAL DAC AERC 3.85% 29/10/2041	972,000	USD	650,048	0.32					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Bond Total Return (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SWITZERLAND					US (GOVT) 1.875%				
CREDIT SUISSE GROUP 6.25% VRN PERP	3,000,000	USD	2,580,569	1.28	15/11/2051	1,810,000	USD	1,208,316	0.60
UBS GROUP 4.751% VRN 12/05/2028	750,000	USD	707,123	0.35				35,728,716	17.74
			3,287,692	1.63	TOTAL BONDS			71,282,628	35.41
UNITED STATES					ASSET BACKED SECURITIES				
AIRCASTLE 5.25% 11/08/2025	1,910,000	USD	1,805,685	0.90	IRELAND				
ALLY FINANCIAL 4.75% 09/06/2027	1,037,000	USD	961,452	0.48	CABINTEELY PARK CLO DAC FRN 15/08/2034	1,000,000	EUR	843,061	0.42
ASHTHEAD CAPITAL 4.25% 01/11/2029	2,200,000	USD	1,923,989	0.96	CABINTEELY PARK CLO DAC FRN 15/08/2034 (XS2417672990)	500,000	EUR	385,315	0.19
BROADCOM 3.469% 15/04/2034	570,000	USD	431,012	0.21	HAUS EUROPEAN LOAN CONDUIT FRN 30/07/2051	1,000,000	EUR	915,014	0.45
DANA 4.25% 01/09/2030	157,000	USD	116,536	0.06	INVESCO EURO CLO FRN 15/04/2033	1,000,000	EUR	883,165	0.44
DELL INTERNATIONAL 6.2% 15/07/2030	700,000	USD	683,762	0.34	LAST MILE LOGISTIC FRN 17/08/2033	1,000,000	EUR	904,767	0.45
DELTA AIR LINES 4.75% 20/10/2028	1,669,412	USD	1,558,987	0.77	LAST MILE SECURITIES DAC FRN 17/08/2031	1,209,000	EUR	1,086,460	0.54
FORTUNE BRANDS HOME SECURITY 4% 25/03/2032	1,837,000	USD	1,539,709	0.77	ST PAULS CLO XII DAC FRN 15/04/2033	1,000,000	EUR	858,189	0.43
FREEMPORTMCMORAN 5.25% 01/09/2029	1,000,000	USD	927,091	0.46	TAURUS FRN 17/05/2031	1,100,000	GBP	1,117,450	0.55
FRESENIUS MEDICAL CARE US FINANCE 3% 01/12/2031	1,954,000	USD	1,457,130	0.72	TAURUS UK DAC FRN 17/11/2029	1,000,000	GBP	1,028,791	0.51
GENERAL MOTORS FINANCIAL 2.35% 08/01/2031	1,352,000	USD	986,104	0.49	VITA SCIENTIA DAC FRN 27/08/2025	600,000	EUR	558,400	0.28
GLOBAL PAYMENTS 3.2% 15/08/2029	2,100,000	USD	1,757,807	0.87	VITA SCIENTIA DAC FRN 27/08/2025 (XS2453862141)	500,000	EUR	459,379	0.23
JACKSON FINANCIAL 3.125% 23/11/2031	1,540,000	USD	1,181,055	0.59				9,039,991	4.49
MAGALLANES 4.054% 15/03/2029	2,109,000	USD	1,836,727	0.91	NETHERLANDS				
MANPOWERGROUP 3.5% 30/06/2027	1,755,000	EUR	1,644,399	0.82	JUBILEE CLO FRN 15/04/2035	1,000,000	EUR	884,299	0.44
MPT OPERATING PARTNERSHIP 3.692% 05/06/2028	1,900,000	GBP	1,581,495	0.79				884,299	0.44
MSCI 3.625% 01/09/2030	1,460,000	USD	1,209,727	0.60	UNITED STATES				
NETFLIX 3.875% 15/11/2029	1,020,000	EUR	883,999	0.44	ALLEGANY PARK CLO FRN 20/01/2035	1,000,000	USD	834,222	0.41
NEWELL RUBBERMAID 5.375% 01/04/2036	1,000,000	USD	833,265	0.41	APIDOS CLO XXXI FRN 15/04/2031	1,000,000	USD	898,167	0.45
PARAMOUNT GLOBAL 6.375% VRN 30/03/2062	1,880,000	USD	1,632,662	0.81	APIDOS CLO XXXIX FRN 21/04/2035	1,000,000	USD	889,304	0.44
SABRA HEALTH CARE 3.2% 01/12/2031	1,280,000	USD	953,409	0.47	BANK OF AMERICA MERRILL 3.71566% VRN 14/04/2033	1,000,000	USD	872,571	0.43
STELLANTIS FINANCE US INCDUPLIC 2.691% 15/09/2031	1,180,000	USD	848,110	0.42	BBCMS MORTGAGE TRUST FRN 15/03/2037	1,000,000	USD	870,836	0.43
SYNCHRONY FINANCIAL 2.875% 28/10/2031	1,940,000	USD	1,382,017	0.69	BF MORTGAGE TRUST FRN 15/12/2035	1,000,000	USD	893,232	0.44
US (GOVT) 1.375% 15/08/2050	10,906,000	USD	6,384,271	3.16	BOYCE PARK CLO FRN 21/04/2035	1,000,000	USD	845,945	0.42
					BX TRUST FRN 25/11/2028	1,000,000	USD	660,168	0.33
					CIFC FUNDING FRN 17/10/2031	1,000,000	USD	899,693	0.45

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Bond Total Return (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
DBGS MORTGAGE TRUST FRN 15/05/2035	1,000,000	USD	878,742	0.44	ASSET BACKED SECURITIES				
FREDDIE MAC FRN 25/08/2033	1,186,000	USD	1,150,318	0.58	UNITED STATES				
FREDDIE MAC STACR REMIC TRUST FRN 25/08/2033	1,000,000	USD	918,631	0.46	MADISON PARK FUNDING FRN 21/07/2030	1,000,000	USD	908,658	0.45
GILBERT PARK CLO FRN 15/10/2030	1,000,000	USD	904,198	0.45	TOTAL ASSET BACKED SECURITIES			908,658	0.45
HPS LOAN MANAGEMENT 15-2019 FRN 22/01/2035	1,000,000	USD	831,929	0.41	TOTAL OTHER TRANSFERABLE SECURITIES			1,528,508	0.76
HPS LOAN MANAGEMENT FRN 25/01/2034	1,000,000	USD	875,985	0.44	TOTAL INVESTMENTS			180,473,965	89.67
JP MORGAN CHASE COMMITMENTS 3.44957% VRN 05/01/2039	1,500,000	USD	1,185,790	0.60	OTHER NET ASSETS			20,781,857	10.33
KNDL MORTGAGE TRUST FRN 15/05/2036	500,000	USD	487,881	0.24	TOTAL NET ASSETS			201,255,822	100.00
PIKES PEAK CLO FRN 25/10/2034	1,000,000	USD	829,394	0.41					
PROGRESS RESIDENTIAL 2.309% 17/05/2038	1,200,000	USD	1,035,667	0.51					
PROGRESS RESIDENTIAL 5.2% 17/04/2039	1,000,000	USD	908,913	0.45					
PROGRESS RESIDENTIAL TRUST 3.378% 17/01/2039	1,000,000	USD	802,759	0.40					
WHETSTONE PARK CLO FRN 20/01/2035	1,000,000	USD	834,602	0.41					
			19,308,947	9.60					
TOTAL ASSET BACKED SECURITIES			29,233,237	14.53					
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			100,515,865	49.94					
COLLECTIVE INVESTMENT SCHEMES									
IRELAND									
HSBC GLOBAL LIQUIDITY FUND	5,036,630	USD	5,036,630	2.50					
			5,036,630	2.50					
LUXEMBOURG									
HGIF ASIA HY BOND "ZC"	1,170,410	USD	7,771,523	3.86					
			7,771,523	3.86					
TOTAL COLLECTIVE INVESTMENT SCHEMES			12,808,153	6.36					
OTHER TRANSFERABLE SECURITIES									
BONDS									
GREAT BRITAIN									
CYBG 9.25% VRN PERP	600,000	GBP	619,850	0.31					
			619,850	0.31					
TOTAL BONDS			619,850	0.31					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Corporate Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					ROYAL BANK OF CANADA 3.625% 14/06/2027				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					TORONTODOMINION BANK 2.875% 05/04/2027				
BONDS					DENMARK				
AUSTRALIA					ISS GLOBAL 2.125% 02/12/2024				
BHP BILLITON 4.3% 25/09/2042	500,000	GBP	458,795	0.02	ORSTED 2.25% 14/06/2028	3,044,000	EUR	2,798,372	0.11
MACQUARIE GROUP 4.08% 31/05/2029	1,200,000	GBP	1,110,488	0.04	ORSTED 5.375% 13/09/2042	252,000	GBP	262,927	0.01
SCENTRE MANAGEMENT 3.875% 16/07/2026	1,072,000	GBP	1,082,498	0.04				3,964,792	0.15
SYDNEY AIRPORT FINANCE 2.75% 23/04/2024	5,600,000	EUR	5,430,677	0.21	FINLAND				
TOYOTA FINANCE AUSTRALIA 2.28% 21/10/2027	7,650,000	EUR	7,036,599	0.27	SAMPO 2.5% VRN 03/09/2052	5,200,000	EUR	3,737,452	0.14
TOYOTA FINANCE AUSTRALIA 3.92% 28/06/2027	1,875,000	GBP	1,897,380	0.07	SAMPO 3.375% VRN 23/05/2049	10,100,000	EUR	8,467,268	0.33
TRANSURBAN FINANCE 1.45% 16/05/2029	6,200,000	EUR	4,991,722	0.19	STORA ENSO OYJ 0.625% 02/12/2030	3,023,000	EUR	2,205,817	0.08
			22,008,159	0.84				14,410,537	0.55
AUSTRIA					FRANCE				
ERSTE GROUP BANK 0.1% VRN 16/11/2028	6,500,000	EUR	5,166,558	0.20	ALD 0% 23/02/2024	5,800,000	EUR	5,422,482	0.21
ERSTE GROUP BANK 0.875% VRN 15/11/2032	3,400,000	EUR	2,566,173	0.10	ALD 4% 05/07/2027	5,600,000	EUR	5,344,103	0.20
ERSTE GROUP BANK 1% VRN 10/06/2030	5,700,000	EUR	4,822,885	0.18	ALSTOM 0% 11/01/2029	5,700,000	EUR	4,298,841	0.16
ERSTE GROUP BANK 1.5% 07/04/2026	3,200,000	EUR	2,904,706	0.11	APRR 1.5% 17/01/2033	5,400,000	EUR	4,294,257	0.16
			15,460,322	0.59	ARVAL SERVICE LEASE 4% 22/09/2026	9,800,000	EUR	9,429,883	0.36
BELGIUM					ARVAL SERVICE LEASE FRANCE 0.875% 17/02/2025				
ANHEUSER BUSCH INBEV 2.125% 02/12/2027	6,000,000	EUR	5,463,211	0.21	ARVAL SERVICE LEASE FRANCE 3.375% 04/01/2026	5,800,000	EUR	5,499,330	0.21
ANHEUSER BUSCH INBEV 2.25% 24/05/2029	642,000	GBP	564,334	0.02	AUCHAN HOLDING 2.875% 29/01/2026	6,900,000	EUR	6,301,006	0.24
BELFIUS BANK 0.125% 08/02/2028	6,200,000	EUR	5,019,910	0.19	AXA 3.875% VRN PERP	7,000,000	EUR	6,407,895	0.24
ELIA SYSTEM OPERATOR 2.75% VRN PERP	8,600,000	EUR	8,121,817	0.32	AXA 4.25% VRN 10/03/2043	5,600,000	EUR	4,771,922	0.18
FLUVIUS SYSTEM OPERATOR 0.25% 02/12/2030	5,800,000	EUR	4,295,342	0.16	AXA 5.625% VRN 16/01/2054	700,000	GBP	638,406	0.02
			23,464,614	0.90	AXA VRN PERP	500,000	GBP	515,744	0.02
BRAZIL					BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25% 19/07/2028				
PETROBRAS INTERNATIONAL FINANCE 6.25% 14/12/2026	724,000	GBP	755,060	0.03	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.875% 04/11/2026	11,600,000	EUR	10,193,092	0.38
			755,060	0.03	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.125% 14/09/2027	8,800,000	EUR	8,333,635	0.32
CANADA					BNP PARIBAS 1.25% 13/07/2031				
BANK OF NOVA SCOTIA 2.875% 03/05/2027	2,050,000	GBP	1,935,424	0.07	BNP PARIBAS 2.25% 11/01/2027	6,400,000	EUR	5,636,543	0.22
					BNP PARIBAS 2.875% 24/02/2029	2,000,000	GBP	1,762,564	0.07
					BPCE 0.5% VRN 15/09/2027	4,200,000	EUR	3,545,748	0.14
					BPCE 5.25% 16/04/2029	1,500,000	GBP	1,449,315	0.06
					CARREFOUR 2.375% 30/10/2029	5,600,000	EUR	4,804,134	0.18

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Corporate Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CIE DE SAINTGOBAIN 2.625% 10/08/2032	7,200,000	EUR	6,167,198	0.24	SOCIETE GENERALE 0.625% VRN 02/12/2027	4,200,000	EUR	3,502,904	0.13
CNP ASSURANCES 2% VRN 27/07/2050	13,100,000	EUR	10,042,503	0.37	SOCIETE GENERALE 1.875% 03/10/2024	400,000	GBP	406,511	0.02
CREDIT AGRICOLE 2% 25/03/2029	5,300,000	EUR	4,240,153	0.16	TOTALENERGIES 2% VRN PERP	8,366,000	EUR	6,749,151	0.26
CREDIT AGRICOLE ASSURANCES 2% 17/07/2030	2,600,000	EUR	1,971,749	0.08				225,440,915	8.60
DANONE 1.75% VRN PERP	3,900,000	EUR	3,709,874	0.14	GERMANY				
DANONE 3.071% 07/09/2032	2,700,000	EUR	2,503,144	0.10	ALLIANZ 3.375% VRN PERP	9,400,000	EUR	8,752,605	0.33
ELECTRICITE DE FRANCE 5.875% VRN PERP	200,000	GBP	168,277	0.01	COMMERZBANK 1.75% 22/01/2025	1,000,000	GBP	976,974	0.04
ELECTRICITE DE FRANCE 6% 23/01/2114	300,000	GBP	293,685	0.01	DEUTSCHE BANK 1.375% VRN 03/09/2026	10,800,000	EUR	9,495,250	0.36
ELECTRICITE DE FRANCE 6% VRN PERP	400,000	GBP	349,706	0.01	DEUTSCHE BANK 2.129% VRN 24/11/2026	6,640,000	USD	5,647,911	0.22
GECINA 0.875% 25/01/2033	6,300,000	EUR	4,491,084	0.17	DEUTSCHE BANK 3.035% VRN 28/05/2032	7,620,000	USD	5,486,664	0.21
GECINA 1.625% 14/03/2030	2,000,000	EUR	1,662,487	0.06	DEUTSCHE BANK 4% VRN 24/06/2026	1,300,000	GBP	1,306,674	0.05
HOLDING D INFRASTRUCTURES DE TRASPORT 1.625% 18/09/2029	3,300,000	EUR	2,646,666	0.10	DEUTSCHE BOERSE 1.25% VRN 16/06/2047	5,400,000	EUR	4,382,825	0.17
HOLDING DINFRASCTURES 1.475% 18/01/2031	2,000,000	EUR	1,487,448	0.06	DEUTSCHE BOERSE 2% VRN 23/06/2048	3,300,000	EUR	2,689,023	0.10
ICADE SANTE 0.875% 04/11/2029	8,100,000	EUR	6,127,131	0.23	DEUTSCHE POST 0.75% 20/05/2029	8,450,000	EUR	7,080,190	0.27
ICADE SANTE 1.375% 17/09/2030	1,900,000	EUR	1,425,511	0.05	EUROGRID GMBH 0.741% 21/04/2033	12,500,000	EUR	8,854,817	0.34
INFRA PARK 1.625% 19/04/2028	4,800,000	EUR	4,058,861	0.16	FRESENIUS 1.125% 28/01/2033	9,900,000	EUR	6,813,174	0.26
KERING 1.25% 05/05/2025	7,000,000	EUR	6,573,398	0.25	FRESENIUS 1.875% 24/05/2025	2,400,000	EUR	2,252,419	0.09
LA BANQUE POSTALE 1.375% 24/04/2029	5,700,000	EUR	4,622,532	0.18	FRESENIUS MEDICAL CARE 1.25% 29/11/2029	6,800,000	EUR	5,179,543	0.20
LA BANQUE POSTALE 5.625% VRN 21/09/2028	400,000	GBP	413,921	0.02	GERMANY (GOVT) 0% 10/04/2026	15,000,000	EUR	13,816,023	0.52
LA POSTE 1.375% 21/04/2032	6,800,000	EUR	5,462,221	0.21	MERCK 1.625% VRN 09/09/2080	9,200,000	EUR	7,836,103	0.30
LA POSTE 1.45% 30/11/2028	5,500,000	EUR	4,826,289	0.18	MERCK KGAA 2.875% VRN 25/06/2079	700,000	EUR	587,560	0.02
LOREAL 0.875% 29/06/2026	7,800,000	EUR	7,127,853	0.27	MUENCHENER RUECKVERSICHERUNG 3.25% VRN 26/05/2049	5,700,000	EUR	4,890,383	0.19
LVMH MOET HENNESSY LOUIS VUITTO 0.375% 11/02/2031	5,600,000	EUR	4,310,579	0.16	MUENCHENER RUECKVERSICHERUNGSGE 1% VRN 26/05/2042	14,000,000	EUR	9,195,353	0.35
ORANGE 1.375% VRN PERP	4,600,000	EUR	3,384,782	0.13	VIER GAS TRANSPORT 2.875% 12/06/2025	8,000,000	EUR	7,627,434	0.29
ORANGE 1.625% 07/04/2032	1,800,000	EUR	1,483,607	0.06	VOLKSWAGEN INTERNATIONAL FINANCE 4.625% VRN PERP	8,200,000	EUR	7,555,343	0.29
ORANGE 2.375% VRN PERP	5,200,000	EUR	4,712,789	0.18	VOLKSWAGEN LEASING 0.5% 12/01/2029	2,000,000	EUR	1,541,809	0.06
ORANGE 3.25% 15/01/2032	300,000	GBP	270,893	0.01				121,968,077	4.66
ORANGE 5.75% VRN PERP	1,322,000	GBP	1,464,817	0.06	GREAT BRITAIN				
ORANGE 8.125% 20/11/2028	712,000	GBP	872,523	0.03	AA BOND 7.375% 31/07/2050	643,000	GBP	637,666	0.02
RCI BANQUE 4.75% 06/07/2027	4,839,000	EUR	4,656,504	0.18					
RTE RESEAU DE TRANSPORT 0.75% 12/01/2034	3,600,000	EUR	2,510,293	0.10					
SOCIETE GENERALE 0.5% VRN 12/06/2029	11,500,000	EUR	8,867,218	0.34					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Corporate Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
AFFINITY SUTTON 5.981% 17/09/2038	537,000	GBP	605,065	0.02	GATWICK FUNDING 3.125% 28/09/2041	814,000	GBP	560,472	0.02
ANGLIAN WATER SERVICES 4.5% 22/02/2026	1,078,000	GBP	1,141,788	0.04	GATWICK FUNDING 3.25% 26/02/2048	615,000	GBP	403,347	0.02
ANGLO AMERICAN CAPITAL 1.625% 11/03/2026	6,100,000	EUR	5,547,718	0.21	GKN HOLDINGS 3.375% 12/05/2032	900,000	GBP	729,954	0.03
ANGLO AMERICAN CAPITAL 4.75% 21/09/2032	4,412,000	EUR	4,183,328	0.16	GLAXOSMITHKLINE 5.25% 10/04/2042	750,000	GBP	812,771	0.03
ANNINGTON FUNDING 3.184% 12/07/2029	316,000	GBP	277,521	0.01	GLAXOSMITHKLINE 6.375% 09/03/2039	900,000	GBP	1,079,704	0.04
ANNINGTON FUNDING 3.685% 12/07/2034	1,415,000	GBP	1,168,566	0.04	HAMMERSON 6% 23/02/2026 21/04/2028	900,000	GBP	865,464	0.03
ANNINGTON FUNDING 3.935% 12/07/2047	560,000	GBP	416,280	0.02	HAMMERSON 7.25% 21/04/2028	900,000	GBP	860,721	0.03
ANNINGTON FUNDING 4.75% 09/08/2033	553,000	GBP	507,341	0.02	HEATHROW FINANCE 5.75% 03/03/2025	550,000	GBP	566,931	0.02
AVIVA 4% VRN 03/06/2055	370,000	GBP	276,774	0.01	HEATHROW FUNDING 2.75% 13/10/2031	1,142,000	GBP	972,976	0.04
AVIVA 5.125% VRN 04/06/2050	650,000	GBP	592,297	0.02	HEATHROW FUNDING 4.625% 31/10/2046	660,000	GBP	544,557	0.02
AVIVA 6.125% 14/11/2036	2,150,000	GBP	2,214,681	0.08	HEATHROW FUNDING 5.875% 13/05/2041	350,000	GBP	348,432	0.01
BARCLAYS 0.877% VRN 28/01/2028	7,900,000	EUR	6,458,687	0.25	HSBC HOLDINGS 1.75% VRN 24/07/2027	1,500,000	GBP	1,350,939	0.05
BARCLAYS 1.7% VRN 03/11/2026	1,000,000	GBP	942,912	0.04	HSBC HOLDINGS 3% VRN 22/07/2028	2,579,000	GBP	2,343,079	0.09
BARCLAYS 3.25% 12/02/2027	1,000,000	GBP	937,472	0.04	HSBC HOLDINGS 5.875% VRN PERP	1,295,000	GBP	1,156,551	0.04
BARCLAYS 7.25% VRN PERP 700,000	700,000	GBP	752,423	0.03	HSBC HOLDINGS 6.75% 11/09/2028	1,450,000	GBP	1,499,384	0.06
BP CAPITAL MARKETS 4.25% VRN PERP	2,000,000	GBP	1,883,966	0.07	HSBC HOLDINGS 7% 07/04/2038	800,000	GBP	815,118	0.03
BP CAPITAL MARKETS 4.375% VRN PERP	5,670,000	USD	5,208,091	0.20	LEEDS BUILDING SOCIETY 3.75% VRN 25/04/2029	350,000	GBP	312,203	0.01
BRITISH TELECOMMUNICATIONS 3.125% 21/11/2031	1,000,000	GBP	841,819	0.03	LEGAL AND GENERAL GROUP 3.75% VRN 26/11/2049	1,300,000	GBP	1,084,660	0.04
BROADGATE 4.821% 05/07/2036	540,000	GBP	553,040	0.02	LEGAL AND GENERAL GROUP 4.5% VRN 01/11/2050	800,000	GBP	689,344	0.03
BUPA FINANCE 5% 08/12/2026	425,000	GBP	418,824	0.02	LEGAL AND GENERAL GROUP 5.375% VRN 27/10/2045	1,505,000	GBP	1,552,488	0.06
CENTRICA 5.25% VRN 10/04/2075	500,000	GBP	465,979	0.02	LLOYDS BANKING GROUP 1.875% VRN 15/01/2026	1,870,000	GBP	1,848,754	0.07
CENTRICA 7% 19/09/2033	1,390,000	GBP	1,550,496	0.06	LLOYDS BANKING GROUP 2% VRN 12/04/2028	500,000	GBP	442,396	0.02
CIRCLE ANGLIA 7.25% 12/11/2038	520,000	GBP	661,822	0.03	LLOYDS BANKING GROUP 2.707% VRN 03/12/2035	1,503,000	GBP	1,123,695	0.04
CLARION FUNDING 1.875% 22/01/2035	1,662,000	GBP	1,203,283	0.05	LONDON QUADRANT HOUSING TRUST 2% 31/03/2032	700,000	GBP	563,512	0.02
CLARION HOUSING GROUP 3.125% 19/04/2048	1,000,000	GBP	747,354	0.03	LONDON QUADRANT HOUSING TRUST 2% 20/10/2038	1,050,000	GBP	703,855	0.03
COMPASS GROUP 4.375% 08/09/2032	923,000	GBP	908,437	0.03	LONDON & QUADRANT HOUSING TRUST 2.25% 20/07/2029	350,000	GBP	309,183	0.01
CYBG 4% VRN 25/09/2026	1,000,000	GBP	992,308	0.04					
DIAGEO FINANCE 2.75% 08/06/2038	1,000,000	GBP	792,092	0.03					
ENW FINANCE 1.415% 30/07/2030	1,053,000	GBP	838,836	0.03					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Corporate Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
MANCHESTER AIRPORT GROUP FUNDING 2.875% 30/09/2044	941,000	GBP	612,685	0.02	PRUDENTIAL 3.875% VRN 20/07/2049	700,000	GBP	728,601	0.03
MARKS SPENCER 3.25% 10/07/2027	1,000,000	GBP	876,060	0.03	PRUDENTIAL 5% VRN 20/07/2055	1,050,000	GBP	882,705	0.03
MOTABILITY OPERATIONS GROUP 2.375% 03/07/2039	380,000	GBP	282,790	0.01	PRUDENTIAL 5.7% VRN 19/12/2063	400,000	GBP	343,095	0.01
MOTABILITY OPERATIONS GROUP 3.625% 10/03/2036	1,009,000	GBP	926,619	0.04	RL FINANCE BONDS 6.125% VRN 30/11/2043	200,000	GBP	218,740	0.01
NATIONAL GRID 0.25% 01/09/2028	9,237,000	EUR	7,244,850	0.28	ROYAL BANK OF SCOTLAND 3.125% VRN 28/03/2027	2,300,000	GBP	2,224,827	0.08
NATIONAL GRID ELECTRICITY TRANSMISSION 0.823% 07/07/2032	6,300,000	EUR	4,455,454	0.17	ROYAL BANK OF SCOTLAND 4.269% VRN 22/03/2025	3,590,000	USD	3,494,281	0.13
NATIONAL GRID ELECTRICITY TRANSMISSION 4% 08/06/2027	450,000	GBP	450,498	0.02	ROYAL BANK OF SCOTLAND GROUP 3.622% VRN 14/08/2030	2,750,000	GBP	2,711,240	0.10
NATIONAL GRID GAS 1.375% 07/02/2031	500,000	GBP	378,923	0.01	ROYAL BANK OF SCOTLAND GROUP 3.754% VRN 01/11/2029	800,000	USD	741,421	0.03
NATIONAL GRID GAS 1.625% 14/01/2043	1,188,000	GBP	625,149	0.02	SANTANDER UK GROUP HOLDINGS 2.421% VRN 17/01/2029	1,301,000	GBP	1,131,711	0.04
NATIONAL GRID GAS FINANCE 2.625% 22/09/2038	1,000,000	GBP	689,536	0.03	SANTANDER UK GROUP HOLDINGS 2.92% VRN 08/05/2026	1,000,000	GBP	993,452	0.04
NATIONAL GRID GAS FINANCE 2.75% 22/09/2046	713,000	GBP	440,115	0.02	SANTANDER UK GROUP HOLDINGS 4.796% VRN 15/11/2024	6,750,000	USD	6,662,056	0.25
NATWEST GROUP 1.642% VRN 14/06/2027	6,380,000	USD	5,379,739	0.21	SCOTTISH & SOUTHERN 8.375% 20/11/2028	1,450,000	GBP	1,753,154	0.07
NATWEST GROUP 3.619% VRN 29/03/2029	1,739,000	GBP	1,584,042	0.06	SCOTTISH & SOUTHERN ENERGY 2.25% 27/09/2035	650,000	GBP	467,959	0.02
NATWEST GROUP 4.067% VRN 06/09/2028	2,000,000	EUR	1,866,501	0.07	SCOTTISH HYDRO ELECTRIC 2.125% 24/03/2036	985,000	GBP	694,567	0.03
NATWEST MARKETS 1.6% 29/09/2026	5,175,000	USD	4,416,378	0.17	SEVERN TRENT UTILITIES FINANCE 2.625% 22/02/2033	1,400,000	GBP	1,162,213	0.04
NGG FINANCE 5.625% VRN 18/06/2073	1,100,000	GBP	1,093,665	0.04	SOUTH EASTERN POWER NETWORKS 6.375% 12/11/2031	800,000	GBP	909,049	0.03
NORTHERN POWERGRID NORTHEAST 1.875% 16/06/2062	1,000,000	GBP	541,187	0.02	SOUTHERN GAS NETWORKS 1.25% 02/12/2031	1,754,000	GBP	1,286,277	0.05
NORTHERN POWERGRID NORTHEAST 3.25% 01/04/2052	1,446,000	GBP	1,105,270	0.04	SOUTHERN GAS NETWORK 3.1% 15/09/2036	1,000,000	GBP	775,420	0.03
NORTHUMBRIAN WATER FINANCE 2.375% 05/10/2027	1,329,000	GBP	1,234,309	0.05	SOUTHERN WATER SERVICES FINANCE 2.375% 28/05/2028	850,000	GBP	764,888	0.03
PEABODY CAPITAL 5.25% 17/03/2043	1,074,000	GBP	1,130,813	0.04	SOUTHERN WATER SERVICES FINANCE 3% 28/05/2037	750,000	GBP	571,504	0.02
PENSION INSURANCE 3.625% 21/10/2032	668,000	GBP	485,861	0.02	SP MANWEB 4.875% 20/09/2027	500,000	GBP	521,480	0.02
PENSION INSURANCE 4.625% 07/05/2031	250,000	GBP	205,504	0.01	SSE 3.74% VRN PERP 2,150,000	2,150,000	GBP	2,072,574	0.08
PHOENIX GROUP HOLDINGS 5.625% 28/04/2031	642,000	GBP	567,794	0.02	STANDARD CHARTERED 1.319% VRN 14/10/2023	3,135,000	USD	3,131,563	0.12
PLACES FOR PEOPLE HOMES 5.875% 23/05/2031	500,000	GBP	544,300	0.02	STANDARD CHARTERED 1.822% 23/11/2025	10,935,000	USD	9,940,389	0.38
PLACES FOR PEOPLE TREASURY 2.5% 26/01/2036	1,262,000	GBP	949,454	0.04	STANDARD CHARTERED FRN 30/03/2026	21,565,000	USD	21,387,468	0.82
PRUDENTIAL 3.625% 24/03/2032	11,865,000	USD	10,199,073	0.39	TELEREAL SECURITISATION 5.4252% 10/12/2033	140,000	GBP	125,950	0.00

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Corporate Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
TELEREAL SECURITISATION					IRELAND				
6.1645% 10/12/2033	622,000	GBP	581,277	0.02	AERCAP IRELAND CAPITAL				
TESCO CORPORATE TREASURY SERVICES					4.45% 01/10/2025	3,570,000	USD	3,381,289	0.13
1.875% 02/11/2028	545,000	GBP	455,387	0.02	AERCAP IRELAND CAPITAL				
THAMES WATER 5.125%					4.625% 15/10/2027	6,580,000	USD	5,946,039	0.23
28/09/2037	753,000	GBP	722,187	0.03	AERCAP IRELAND CAPITAL				
THAMES WATER UTILITIES					4.875% 16/01/2024	1,360,000	USD	1,340,502	0.05
2.375% 03/05/2023	1,944,000	GBP	2,122,993	0.08	APTIV 2.396% 18/02/2025	2,500,000	USD	2,341,819	0.09
THAMES WATER UTILITIES					APTIV 4.15% 01/05/2052	7,000,000	USD	4,754,324	0.18
7.738% 09/04/2058	525,000	GBP	712,590	0.03	GE CAPITAL 5.875%				
THAMES WATER UTILITIES					18/01/2033	1,000,000	GBP	1,044,936	0.04
FINANCE 2.375% 22/04/2040	300,000	GBP	192,626	0.01	JOHNSON CONTROLS INTERNATIONAL				
UK (GOVT) 0.25%					0.375% 15/09/2027	8,400,000	EUR	6,955,924	0.26
31/07/2031	2,275,000	GBP	1,812,713	0.07	JOHNSON CONTROLS INTERNATIONAL				
UK (GOVT) 0.625%					2% 16/09/2031	6,190,000	USD	4,714,366	0.18
31/07/2035	2,770,000	GBP	1,998,885	0.08				4,714,366	0.18
UK (GOVT) 0.625%								30,479,199	1.16
22/10/2050	1,600,000	GBP	822,676	0.03	ITALY				
UK (GOVT) 1.125%					2I RETE GAS 1.608%				
31/01/2039	2,794,000	GBP	2,009,508	0.08	31/10/2027	6,800,000	EUR	5,754,864	0.22
UK (GOVT) 1.25%					ASSICURAZIONI GENERALI				
22/10/2041	9,650,000	GBP	6,783,239	0.26	2.429% 14/07/2031	8,000,000	EUR	5,818,443	0.22
UK (GOVT) 1.25%					ASSICURAZIONI GENERALI				
31/07/2051	7,535,000	GBP	4,707,224	0.18	5.8% 06/07/2032	2,455,000	EUR	2,278,482	0.09
UK (GOVT) 4.25%					ENEL 5.75% 22/06/2037	210,000	GBP	210,333	0.01
07/06/2032	1,070,000	GBP	1,210,538	0.05	ENI SPA 2% VRN PERP	5,000,000	EUR	3,818,725	0.15
UNILEVER 2.125%					FCA BANK 0.5% 13/09/2024	7,800,000	EUR	7,213,185	0.28
28/02/2028	2,000,000	GBP	1,862,184	0.07	INTESA SANPAOLO 0.75%				
VIRGIN MONEY 5.125% VRN					16/03/2028	8,333,000	EUR	6,579,592	0.25
11/12/2030	280,000	GBP	278,191	0.01	INTESA SANPAOLO 4.75%				
VIRGIN MONEY UK 2.625%					06/09/2027	8,313,000	EUR	7,921,917	0.29
VRN 19/08/2031	462,000	GBP	400,430	0.02	TERNA RETE ELETTRICA NAZIONALE				
VODAFONE GROUP 2.2%					0.375% 25/09/2030	7,450,000	EUR	5,384,187	0.21
25/08/2026	8,800,000	EUR	8,260,754	0.32	UNICREDIT 0.8% VRN				
VODAFONE GROUP 3%					05/07/2029	5,590,000	EUR	4,263,518	0.16
12/08/2056	923,000	GBP	575,762	0.02	UNICREDIT 1.8% 20/01/2030	2,300,000	EUR	1,728,686	0.07
WESSEX WATER SERVICES								50,971,932	1.95
FINANCE 1.50% 17/09/2029	1,100,000	GBP	896,068	0.03	JAPAN				
WESTERN POWER 5.75%					TAKEDA PHARMACEUTICAL				
23/03/2040	650,000	GBP	687,548	0.03	3% 21/11/2030	11,000,000	EUR	10,073,757	0.38
WESTERN POWER DISTRIBUTION								10,073,757	0.38
1.625% 07/10/2035	1,100,000	GBP	725,725	0.03	JERSEY				
WESTERN POWER DISTRIBUTION					AA BOND 6.269% 02/07/2043	800,000	GBP	845,860	0.03
1.75% 09/09/2031	688,000	GBP	536,444	0.02	CPUK FINANCE 7.239%				
WESTERN POWER DISTRIBUTION					28/02/2024	1,532,000	GBP	1,712,978	0.07
3.625% 06/11/2023	1,335,000	GBP	1,451,389	0.06	GATWICK FUNDING 2.875%				
WESTERN POWER DISTRIBUTION					05/07/2051	437,000	GBP	261,367	0.01
5.75% 10/12/2040	110,000	GBP	122,515	0.00	GATWICK FUNDING 6.5%				
YORKSHIRE POWER 7.25%					02/03/2043	350,000	GBP	364,897	0.01
04/08/2028	489,000	GBP	569,777	0.02	HEATHROW FUNDING 6.75%				
YORKSHIRE WATER FINANCE					03/12/2028	990,000	GBP	1,082,066	0.04
1.75% 26/11/2026	1,333,000	GBP	1,246,222	0.05	HSBC BANK FUND 5.844%				
			222,995,361	8.52	VRN PERP	700,000	GBP	797,595	0.03
								5,064,763	0.19

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Corporate Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
LUXEMBOURG					ING GROEP 0.875% VRN				
AROUNDTOWN 3.625%					09/06/2032	2,200,000	EUR	1,738,417	0.07
10/04/2031	750,000	GBP	604,518	0.02	ING GROEP 1.125% VRN				
AROUNDTOWN					07/12/2028	1,300,000	GBP	1,071,547	0.04
4.75% VRN PERP	1,595,000	GBP	1,210,565	0.05	ING GROEP FRN 1%				
CK HUTCHISON GROUP TELECOM					13/11/2030	6,900,000	EUR	5,815,550	0.22
FINANCE 2% 17/10/2027	1,700,000	GBP	1,481,187	0.06	ING GROEP FRN 28/03/2026	12,890,000	USD	12,875,119	0.50
CNH INDUSTRIAL FINANCE					ING VERZEKERINGEN				
EUROPE 1.625% 03/07/2029	8,400,000	EUR	6,953,322	0.27	4.625% VRN 08/04/2044	7,400,000	EUR	7,040,956	0.27
JOHN DEERE CASH MANAGEMENT					INNOGY FINANCE 1.5%				
1.85% 02/04/2028	4,750,000	EUR	4,310,987	0.16	31/07/2029	10,200,000	EUR	8,454,969	0.32
LOGICOR FINANCING 2.75%					INNOGY FINANCE 4.75%				
15/01/2030	578,000	GBP	477,972	0.02	31/01/2034	3,000,000	GBP	2,806,479	0.11
MEDTRONIC GLOBAL HOLDINGS					INNOGY FINANCE 6.125%				
0.375% 15/10/2028	13,500,000	EUR	11,037,779	0.42	06/07/2039	500,000	GBP	516,771	0.02
NESTLE FINANCE INTERNATIONAL					KONINKLIJKE AHOLD				
0% 03/03/2033	3,000,000	EUR	2,071,374	0.08	DELHAIZE 1.75% 02/04/2027	10,600,000	EUR	9,610,323	0.38
NESTLE FINANCE INTERNATIONAL					KONINKLIJKE KPN 5%				
0.375% 03/12/2040	2,400,000	EUR	1,384,171	0.05	18/11/2026	1,000,000	GBP	1,036,874	0.04
RICHEMONT INTERNATIONAL					LEASEPLAN 0.25%				
HOLDING 1.125% 26/05/2032	6,800,000	EUR	5,322,900	0.20	23/02/2026	6,000,000	EUR	5,123,328	0.20
			34,854,775	1.33	LEASEPLAN 0.25%				
NETHERLANDS					07/09/2026	9,838,000	EUR	8,199,380	0.31
ABN AMRO BANK 2.375%					LEASEPLAN 2.125%				
01/06/2027	10,600,000	EUR	9,657,789	0.38	06/05/2025	8,000,000	EUR	7,418,455	0.28
AERCAP HOLDINGS 5.875%					RWE FINANCE 6.25%				
VRN 10/10/2079	2,100,000	USD	1,838,050	0.07	03/06/2030	1,550,000	GBP	1,674,549	0.06
ALLIANDER					SHELL INTERNATIONAL				
1.625% VRN PERP	6,900,000	EUR	6,096,117	0.23	FINANCE 1.75% 10/09/2052	750,000	GBP	380,666	0.01
BMW FINANCE 1.5%					SIEMENS FINANCIERINGSM AATSCHAPP				
06/02/2029	10,200,000	EUR	8,936,284	0.34	0.375% 05/06/2026	7,500,000	EUR	6,665,777	0.25
COOPERATIEVE RABOBANK					SIEMENS FINANCIERINGSM AATSCHAPP				
1.106% VRN 24/02/2027	4,830,000	USD	4,141,604	0.16	0.625% 25/02/2027	3,000,000	EUR	2,637,814	0.10
CRH FUNDING 1.625%					SIEMENS FINANCIERINGSM AATSCHAPPIJ N				
05/05/2030	10,100,000	EUR	8,234,102	0.31	1% 25/02/2030	6,100,000	EUR	5,059,318	0.19
DIAGEO CAPITAL 0.125%					STELLANTIS 0.625%				
28/09/2028	7,950,000	EUR	6,443,293	0.25	30/03/2027	6,600,000	EUR	5,511,479	0.21
DIAGEO CAPITAL 1.5%					STELLANTIS 0.75%				
08/06/2029	5,000,000	EUR	4,322,927	0.17	18/01/2029	1,066,000	EUR	814,337	0.03
EDP FINANCE 1.875%					TENNET HOLDING 1.5%				
21/09/2029	5,600,000	EUR	4,790,171	0.18	03/06/2039	6,000,000	EUR	4,104,845	0.16
ENEL FINANCE 5.75%					UNILEVER 1.75% 25/03/2030	6,200,000	EUR	5,440,676	0.21
14/09/2040	860,000	GBP	858,390	0.03	VESTEDA FINANCE 1.5%				
ENEL FINANCE INTERNATIONAL					24/05/2027	6,900,000	EUR	6,057,239	0.23
0.375% 17/06/2027	5,200,000	EUR	4,310,325	0.16	VOLKSWAGEN FINANCIAL				
ENEL FINANCE INTERNATIONAL					2.125% 18/01/2028	2,500,000	GBP	2,169,274	0.08
0.5% 17/06/2030	5,536,000	EUR	3,988,179	0.15	VOLKSWAGEN FINANCIAL				
ENEL FINANCE INTERNATIONAL					SERVICES 3.25% 13/04/2027	1,800,000	GBP	1,698,091	0.06
0.875% 17/01/2031	6,200,000	EUR	4,471,544	0.17	VOLKSWAGEN FINANCIAL				
ENEL FINANCE INTERNATIONAL					SERVICES 4.25% 09/10/2025	500,000	GBP	516,803	0.02
2.875% 11/04/2029	3,042,000	GBP	2,658,128	0.10	VOLKSWAGEN INTERNATIONAL FINANCE				
GIVAUDAN FINANCE EUROPE					3.375% 16/11/2026	800,000	GBP	769,485	0.03
1.625% 22/04/2032	6,800,000	EUR	5,509,756	0.21				191,465,180	7.31

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Corporate Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
NORWAY					SWEDEN				
DNB BANK 0.25% VRN 23/02/2029	7,100,000	EUR	5,646,383	0.22	NORDEA BANK 0.625% VRN 18/08/2031	8,000,000	EUR	6,636,641	0.26
DNB BANK 1.625% VRN 31/05/2026	8,000,000	EUR	7,457,080	0.28	VOLVO TREASURY 2.625% 20/02/2026	5,294,000	EUR	5,062,044	0.19
DNB BANK 4% VRN 17/08/2027	2,199,000	GBP	2,204,121	0.08				11,698,685	0.45
EQUINOR 6.875% 11/03/2031	1,500,000	GBP	1,805,830	0.07	SWITZERLAND				
STATOIL ASA 1.25% 17/02/2027	4,500,000	EUR	4,089,639	0.16	CREDIT SUISSE 3.625% 09/09/2024	2,268,000	USD	2,167,490	0.08
			21,203,053	0.81	CREDIT SUISSE GROUP 2.25% VRN 09/06/2028	3,950,000	GBP	3,369,197	0.13
PORTUGAL					UBS AGLONDON FRN 13/01/2025	2,560,000	USD	2,526,870	0.10
CAIXA GERAL DE DEPOSITOS 0.375% VRN 21/09/2027	4,400,000	EUR	3,649,491	0.14	UBS GROUP 0.625% 24/02/2033	12,400,000	EUR	8,335,063	0.31
EDP ENERGIAS DE PORTUGAL 1.625% 15/04/2027	8,500,000	EUR	7,620,810	0.29	UBS GROUP 2.746% 11/02/2033	7,590,000	USD	5,670,202	0.22
			11,270,301	0.43				22,068,822	0.84
SPAIN					UNITED ARAB EMIRATES				
ABERTIS INFRAESTRUCTURAS 0.625% 15/07/2025	1,700,000	EUR	1,534,191	0.06	FIRST ABU DHABI BANK 1.125% 07/09/2026	1,000,000	GBP	913,666	0.03
ABERTIS INFRAESTRUCTURAS 3.375% 27/11/2026	1,000,000	GBP	948,676	0.04				913,666	0.03
BANCO BILBAO VIZCAYA ARGENTARIA 0.875% VRN 14/01/2029	9,700,000	EUR	7,766,796	0.30	UNITED STATES				
BANCO BILBAO VIZCAYA ARGENTARIA 1% VRN 16/01/2030	8,400,000	EUR	7,284,607	0.28	AMERICAN HONDA FINANCE 1.5% 19/10/2027	2,000,000	GBP	1,786,576	0.07
BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 20/09/2027	5,200,000	EUR	4,926,848	0.19	AMERICAN TOWER 2.3% 15/09/2031	3,500,000	USD	2,628,304	0.10
BANCO SANTANDER 0.5% 04/02/2027	6,800,000	EUR	5,649,482	0.22	APPLE 1.375% 24/05/2029	6,400,000	EUR	5,671,369	0.22
BANCO SANTANDER 0.701% VRN 30/06/2024	9,800,000	USD	9,422,705	0.35	AT&T 1.8% 14/09/2039	2,800,000	EUR	1,859,516	0.07
BANCO SANTANDER 2.706% 27/06/2024	6,200,000	USD	5,923,906	0.23	AT&T 2.35% 05/09/2029	6,400,000	EUR	5,690,658	0.22
BANCO SANTANDER 4.175% VRN 24/03/2028	5,000,000	USD	4,532,094	0.17	BANK OF AMERICA 0.808% VRN 09/05/2026	3,975,000	EUR	3,604,295	0.14
BANCO SANTANDER 4.25% 11/04/2027	1,600,000	USD	1,473,301	0.06	BANK OF AMERICA 1.375% 26/03/2025	4,300,000	EUR	4,024,714	0.15
BANKINTER 1.25% VRN 23/12/2032	6,800,000	EUR	5,103,322	0.19	BANK OF AMERICA 1.667% VRN 02/06/2029	1,487,000	GBP	1,269,584	0.05
CAIXABANK 0.75% VRN 26/05/2028	7,000,000	EUR	5,647,608	0.22	BANK OF AMERICA 3.584% VRN 27/04/2031	1,572,000	GBP	1,431,162	0.05
CAIXABANK 1.5% VRN 03/12/2026	1,100,000	GBP	1,018,091	0.04	BANK OF AMERICA 7% 31/07/2028	950,000	GBP	1,078,247	0.04
CAIXABANK 3.50% VRN 06/04/2028	2,000,000	GBP	1,861,440	0.07	BAXTER INTERNATIONAL 0.4% 15/05/2024	5,500,000	EUR	5,176,913	0.20
FERROVIAL EMISIONES 1.382% 14/05/2026	8,600,000	EUR	7,815,865	0.29	BAXTER INTERNATIONAL 1.3% 30/05/2025	700,000	EUR	651,153	0.02
MAPFRE 2.875% 13/04/2030	4,900,000	EUR	3,922,039	0.15	BERKSHIRE HATHAWAY FINANCE 2.375% 19/06/2039	303,000	GBP	223,057	0.01
TELEFONICA EMIS 5.445% 08/10/2029	300,000	GBP	306,797	0.01	BOARDWALK PIPELINES 5.95% 01/06/2026	5,763,000	USD	5,845,895	0.22
			75,137,768	2.87	BRANDYWINE OPERATING PARTNERSHIP 4.1% 01/10/2024	2,476,000	USD	2,407,699	0.09
					CELANESE US HOLDINGS 0.625% 10/09/2028	3,062,000	EUR	2,095,932	0.08

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Corporate Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CELANESE US HOLDINGS					SUNOCO LOGISTICS PARTNERS				
4.777% 19/07/2026	7,969,000	EUR	7,404,167	0.28	5.35% 15/05/2045	3,500,000	USD	2,838,955	0.11
CENTENE 2.625% 01/08/2031	3,140,000	USD	2,381,583	0.09	SYNCHRONY BANK 5.4%				
CITIGROUP 1.25% VRN					22/08/2025	5,510,000	USD	5,385,096	0.21
06/07/2026	8,150,000	EUR	7,429,190	0.28	THERMO FISHER SCIENTIFIC				
CITIGROUP 5.5% 13/09/2025	3,000,000	USD	3,001,079	0.11	1.375% 12/09/2028	7,800,000	EUR	6,801,799	0.26
CITIGROUP 8.125%					VERIZON COMMUNICATIONS				
15/07/2039	724,000	USD	859,621	0.03	3.375% 27/10/2036	2,308,000	GBP	1,921,636	0.07
COLGATEPALMOLIVE 0.875%					WELLS FARGO & CO				
12/11/2039	6,500,000	EUR	4,203,992	0.16	3.473% VRN 26/04/2028	1,102,000	GBP	1,057,503	0.04
COMCAST					WELLS FARGO 4.625%				
1.875% 20/02/2036	306,000	GBP	222,981	0.01	02/11/2035	436,000	GBP	411,995	0.02
ELI LILLY 0.625%					WELLS FARGO AND COMPANY				
01/11/2031	3,650,000	EUR	2,823,828	0.11	2% 28/07/2025	974,000	GBP	957,707	0.04
FIDELITY NATIONAL INFORMATION					WELLTOWER				
2.25% 03/12/2029	316,000	GBP	264,745	0.01	4.5% 01/12/2034	186,000	GBP	166,388	0.01
FIDELITY NATIONAL INFORMATION					WELLTOWER				
3.36% 21/05/2031	177,000	GBP	156,770	0.01	4.8% 20/11/2028	500,000	GBP	500,293	0.02
FIDELITY NATIONAL INFORMATION SERVICE					WESTFIELD AMERICA				
1% 03/12/2028	8,900,000	EUR	7,178,445	0.27	MANAGE 2.625% 30/03/2029	300,000	GBP	244,727	0.01
FORD MOTOR CREDIT								160,681,213	6.14
2.748% 14/06/2024	600,000	GBP	605,120	0.02	TOTAL BONDS			1,282,243,484	48.96
GENERAL MOTORS					ASSET BACKED SECURITIES				
FINANCIAL 1.55% 30/07/2027	500,000	GBP	423,899	0.02	UNITED STATES				
GENERAL MOTORS					BROADGATE FINANCING				
FINANCIAL 2.35% 03/09/2025	1,300,000	GBP	1,268,244	0.05	5.098% 05/04/2035	500,000	GBP	434,589	0.02
GLOBAL PAYMENTS 5.95%								434,589	0.02
15/08/2052	8,280,000	USD	7,343,594	0.28	TOTAL ASSET BACKED SECURITIES			434,589	0.02
GOLDMAN SACHS 0.25%					TOTAL TRANSFERABLE SECURITIES				
26/01/2028	17,000,000	EUR	13,498,151	0.51	ADMITTED TO AN OFFICIAL STOCK			1,282,678,073	48.98
GOLDMAN SACHS GROUP					EXCHANGE LISTING				
3.625% VRN 29/10/2029	1,511,000	GBP	1,398,983	0.05	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
JPMORGAN CHASE 0.991%					MARKET				
VRN 28/04/2026	1,168,000	GBP	1,128,234	0.04	BONDS				
JPMORGAN CHASE 1.963%					AUSTRALIA				
VRN 23/03/2030	7,000,000	EUR	5,937,470	0.23	MACQUARIE GROUP 3.189%				
JPMORGAN CHASE 4.6% VRN					VRN 28/11/2023	5,080,000	USD	5,065,455	0.19
PERP	14,115,000	USD	12,296,061	0.47	QBE INSURANCE GROUP				
MARATHON PETROLEUM					2.5% VRN 13/09/2038	1,333,000	GBP	1,050,780	0.04
4.75% 15/09/2044	4,000,000	USD	3,212,707	0.12				6,116,235	0.23
MPT OPERATING PARTNERSHIP					AUSTRIA				
2.5% 24/03/2026	1,500,000	GBP	1,337,087	0.05	TELEKOM FINANZMANAGEMENT				
MPT OPERATING PARTNERSHIP					1.5% 07/12/2026	5,100,000	EUR	4,666,942	0.18
3.375% 24/04/2030	1,000,000	GBP	748,867	0.03				4,666,942	0.18
NESTLE HOLDINGS 2.125%					CANADA				
04/04/2027	1,000,000	GBP	958,600	0.04	BANK OF MONTREAL 1.25%				
NESTLE HOLDINGS 2.5%					15/09/2026	10,500,000	USD	9,023,487	0.34
04/04/2032	2,040,000	GBP	1,777,078	0.07	BANK OF NOVA SCOTIA				
OMEGA HEALTHCARE INVESTORS					FRN 11/04/2025	30,115,000	USD	29,788,242	1.13
4.375% 01/08/2023	1,023,000	USD	1,015,212	0.04					
OWENS CORNING 4.3%									
15/07/2047	6,830,000	USD	5,146,657	0.20					
PEPSICO 3.55% 22/07/2034	996,000	GBP	927,675	0.04					

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Corporate Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CANADIAN IMPERIAL BANK OF COMMERCE FRN 07/04/2025	26,060,000	USD	25,757,689	0.98	BERKELEY GROUP 2.5% 11/08/2031	476,000	GBP	327,293	0.01
CCL INDUSTRIES 3.05% 01/06/2030	5,805,000	USD	4,683,870	0.18	BUPA FINANCE 4% VRN PERP	599,000	GBP	399,234	0.02
ENBRIDGE FRN 16/02/2024	7,065,000	USD	6,993,420	0.27	DIRECT LINE INSURANCE GROUP 4.75% VRN PERP	500,000	GBP	366,630	0.01
WASTE CONNECTIONS 4.2% 15/01/2033	3,910,000	USD	3,561,981	0.14	GSK CONSUMER HEALTHCARE 2.875% 29/10/2028	600,000	GBP	555,450	0.02
YAMANA GOLD 4.625% 15/12/2027	2,512,000	USD	2,339,176	0.09	GSK CONSUMER HEALTHCARE 3.375% 29/03/2038	555,000	GBP	448,366	0.02
			82,147,865	3.13	HISCOX 6% 22/09/2027	727,000	GBP	762,007	0.03
FRANCE					JUST GROUP 5% VRN PERP	244,000	GBP	161,086	0.01
BNP PARIBAS 4.375% VRN 01/03/2033	15,325,000	USD	13,303,023	0.51	LLOYDS BANKING GROUP LLOYDS BANKING GROUP	2,000,000	GBP	2,275,999	0.09
CREDIT AGRICOLE 0.375% 21/10/2025	6,800,000	EUR	6,096,076	0.23	LLOYDS BANKING GROUP 8.5% VRN PERP	525,000	GBP	538,812	0.02
CREDIT AGRICOLE 1.907% VRN 16/06/2026	6,065,000	USD	5,437,187	0.21	NATIONWIDE BUILDING SOCIETY 2.972% VRN 16/02/2028	9,615,000	USD	8,312,021	0.32
CREDIT AGRICOLE 3.25% 04/10/2024	4,500,000	USD	4,311,170	0.16	PEABODY CAPITAL 2.75% 02/03/2034	1,200,000	GBP	990,033	0.04
CREDIT AGRICOLE 4.0% VRN 10/01/2033	5,545,000	USD	4,790,008	0.18	PENSION INSURANCE 7.375% VRN PERP	667,000	GBP	632,554	0.02
CREDIT AGRICOLE 7.5% VRN PERP	1,500,000	GBP	1,533,236	0.06	PRINCIPALITY BUILDING SOCIETY 2.375% 23/11/2023	510,000	GBP	540,672	0.02
GROUPE DES ASSURANCES DU CRE 1.85% VRN 21/04/2042	7,900,000	EUR	5,515,477	0.21	RENTOKIL INITIAL 5% 27/06/2032	647,000	GBP	636,874	0.02
SOCIETE GENERALE 1.25% 07/12/2027	1,000,000	GBP	833,795	0.03	ROTHESAY LIFE 5% VRN PERP	1,650,000	GBP	1,173,778	0.04
SOCIETE GENERALE FRN 21/01/2026	19,710,000	USD	19,099,137	0.74	SANCTUARY CAPITAL 2.375% 14/04/2050	1,038,000	GBP	647,016	0.02
			60,919,109	2.33	SKY 2.75% 27/11/2029	9,400,000	EUR	8,777,241	0.34
GERMANY					SOCIETY OF LLOYDS 4.75% 30/10/2024	1,490,000	GBP	1,562,795	0.06
DEUTSCHE BANK 0.962% 08/11/2023	5,075,000	USD	4,836,210	0.18	STANDARD CHARTERED 2.608% VRN 12/01/2028	3,800,000	USD	3,232,120	0.12
DEUTSCHE BANK 1.75% VRN 19/11/2030	3,800,000	EUR	2,824,316	0.11	VODAFONE GROUP 3.25% VRN 04/06/2081	3,770,000	USD	3,030,641	0.12
DEUTSCHE BANK 1.875% VRN 23/02/2028	4,800,000	EUR	4,011,477	0.15	WESTFIELD STRATFORD CITY FINANCE 1.642% 04/08/2031	695,000	GBP	658,959	0.03
DEUTSCHE BANK 2.311% VRN 16/11/2027	6,640,000	USD	5,419,965	0.21				49,534,764	1.89
DEUTSCHE BANK 3.742% VRN 07/01/2033	3,125,000	USD	2,067,777	0.08	IRELAND				
DEUTSCHE BOERSE 1.5% 04/04/2032	1,500,000	EUR	1,210,515	0.05	AERCAP IRELAND CAPITAL 3.5% 15/01/2025	16,025,000	USD	15,134,315	0.58
			20,370,260	0.78	AERCAP IRELAND CAPITAL 4.5% 15/09/2023	2,570,000	USD	2,536,714	0.10
GREAT BRITAIN					AVOLON HOLDINGS FUNDING 2.125% 21/02/2026	4,000,000	USD	3,389,400	0.13
ANGLO AMERICAN CAPITAL 4.75% 16/03/2052	13,670,000	USD	10,542,505	0.40	AVOLON HOLDINGS FUNDING 3.95% 01/07/2024	7,195,000	USD	6,820,278	0.26
BARCLAYS 0.577% VRN 09/08/2029	2,500,000	EUR	1,879,034	0.07	AVOLON HOLDINGS FUNDING 4.25% 15/04/2026	2,887,000	USD	2,601,996	0.10
BARCLAYS 3.75% VRN 22/11/2030	590,000	GBP	575,539	0.02	ZURICH FINANCE IRELAND 5.125% VRN 23/11/2052	2,344,000	GBP	2,165,415	0.08
BARCLAYS 8.875% VRN PERP	500,000	GBP	508,105	0.02				32,648,118	1.25

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Corporate Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ITALY					NEW ZEALAND				
INTESA SANPAOLO 4.198%					ANZ NEW ZEALAND INTL				
01/06/2032	3,695,000	USD	2,509,392	0.10	LTDLONDON FRN 18/02/2025	3,035,000	USD	3,006,027	0.11
			2,509,392	0.10				3,006,027	0.11
JAPAN					NORWAY				
EAST JAPAN RAILWAY					DNB BANK FRN 28/03/2025	26,195,000	USD	26,037,033	0.99
1.162% 15/09/2028	621,000	GBP	530,741	0.02				26,037,033	0.99
			530,741	0.02	SWEDEN				
LUXEMBOURG					MOLNLYCKE HOLDING				
BLACKSTONE PROPERTY PARTNERS					0.875% 05/09/2029	5,450,000	EUR	4,174,945	0.16
2.625% 20/10/2028	453,000	GBP	371,007	0.01	SKANDINAVISKA ENSKILDA BANKEN				
LOGICOR FINANCING					1.375% VRN 31/10/2028	5,000,000	EUR	4,734,985	0.18
0.875% 14/01/2031	3,600,000	EUR	2,356,637	0.09	SVENSKA HANDELSBANKEN				
LOGICOR FINANCING 1.5%					0.05% 06/09/2028	13,197,000	EUR	10,505,836	0.40
13/07/2026	8,500,000	EUR	7,289,712	0.28	SVENSKA HANDELSBANKEN				
PROLOGIS INTERNATIONAL					4.625% VRN 23/08/2032	1,874,000	GBP	1,827,956	0.07
FUNDING I 2.75% 22/02/2032	818,000	GBP	687,444	0.03	SWEDBANK FRN 04/04/2025	13,675,000	USD	13,619,185	0.52
SEGRO CAPITAL 0.5%								34,862,907	1.33
22/09/2031	4,200,000	EUR	2,858,282	0.11	SWITZERLAND				
			13,563,082	0.52	CREDIT SUISSE 1.25%				
MEXICO					07/08/2026	5,000,000	USD	4,136,805	0.16
KIMBERLY-CLARK 3.8%					CREDIT SUISSE AG LONDON				
08/04/2024	5,997,000	USD	5,859,001	0.23	1.125% 15/12/2025	1,031,000	GBP	954,507	0.04
PETROLEOS MEXICANOS					CREDIT SUISSE NEW YORK				
3.75% 16/11/2025	900,000	GBP	821,405	0.03	FRN 21/02/2025	26,510,000	USD	25,852,371	0.99
			6,680,406	0.26	UBS GROUP 1.008% VRN				
NETHERLANDS					30/07/2024	12,525,000	USD	12,089,236	0.46
ASR NEDERLAND 3.375%					UBS GROUP FUNDING 1.5%				
VRN 02/05/2049	9,000,000	EUR	7,374,570	0.28	30/11/2024	10,000,000	EUR	9,540,644	0.36
COOPERATIEVE RABOBANK								52,573,563	2.01
3.758% VRN 06/04/2033	10,100,000	USD	8,412,231	0.32	UNITED STATES				
DIGITAL DUTCH FINCO					AIR LEASE 0.7% 15/02/2024	940,000	USD	879,738	0.03
0.625% 15/07/2025	5,300,000	EUR	4,657,276	0.18	AIRCASTLE 2.85%				
ENEL FINANCE INTERNATIONAL					26/01/2028	14,100,000	USD	10,888,169	0.42
2.875% 12/07/2041	19,785,000	USD	11,280,439	0.44	AIRCASTLE 5.25%				
ENEL FINANCE INTERNATIONAL					11/08/2025	21,885,000	USD	20,689,752	0.79
4.75% 25/05/2047	3,480,000	USD	2,596,676	0.10	AMAZONCOM 3.95%				
ENEL FINANCE INTERNATIONAL					13/04/2052	15,680,000	USD	12,991,092	0.50
5.5% 15/06/2052	2,960,000	USD	2,360,653	0.09	AMGEN 4.2% 22/02/2052	13,000,000	USD	10,277,230	0.39
IBERDROLA INTERNATIONAL					AMGEN 4.875% 01/03/2053	5,500,000	USD	4,856,296	0.19
1.874% VRN PERP	6,000,000	EUR	5,013,431	0.19	APPLE 2.7% 05/08/2051	10,000,000	USD	6,649,212	0.25
IBERDROLA INTERNATIONAL					AT&T 3.5% 15/09/2053	21,790,000	USD	14,468,499	0.55
3.25% VRN PERP	8,900,000	EUR	8,240,785	0.31	AT&T 4.25% 01/06/2043	250,000	GBP	213,004	0.01
ING GROEP 0.25% VRN					AT&T 4.875% 01/06/2044	2,200,000	GBP	2,050,590	0.08
18/02/2029	8,000,000	EUR	6,197,796	0.24	AVIATION CAPITAL GROUP				
JAB HOLDINGS 1.75%					1.95% 30/01/2026	4,630,000	USD	3,896,859	0.15
25/06/2026	8,800,000	EUR	7,848,680	0.30	AVIATION CAPITAL GROUP				
NXP FUNDING 3.125%					1.95% 20/09/2026	7,590,000	USD	6,172,457	0.24
15/02/2042	14,320,000	USD	9,241,500	0.35	AVOLON HOLDINGS FUNDING				
THERMO FISHER					5.5% 15/01/2026	10,875,000	USD	10,247,771	0.39
SCIENTIFIC FINANCE					BANK OF AMERICA 2.482%				
0.8% 18/10/2030	3,953,000	EUR	3,121,720	0.12	VRN 21/09/2036	10,845,000	USD	7,865,840	0.30
			76,345,757	2.92					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Corporate Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
BANK OF AMERICA 2.972% VRN 04/02/2033	30,000,000	USD	23,633,464	0.90	DAE FUNDING 1.55% 01/08/2024	6,190,000	USD	5,666,330	0.22
BANK OF AMERICA 4.571% VRN 27/04/2033	4,765,000	USD	4,275,537	0.16	DELL INTERNATIONAL 3.45% 15/12/2051	7,000,000	USD	4,019,274	0.15
BERKSHIRE HATHAWAY 1.125% 16/03/2027	8,400,000	EUR	7,412,680	0.28	DELL INTERNATIONAL 4.9% 01/10/2026	12,535,000	USD	12,144,681	0.46
BERKSHIRE HATHAWAY FINANCE 3.85% 15/03/2052	5,000,000	USD	3,862,232	0.15	DELL INTERNATIONAL 6.02% 15/06/2026	3,000,000	USD	3,020,621	0.12
BOARDWALK PIPELINES 3.4% 15/02/2031	6,560,000	USD	5,312,635	0.20	EAGLE MATERIALS 2.5% 01/07/2031	5,540,000	USD	4,068,969	0.16
BOARDWALK PIPELINES 3.6% 01/09/2032	3,775,000	USD	3,006,644	0.11	ENERGY TRANSFER OPERATING 6.25% 15/04/2049	3,560,000	USD	3,172,036	0.12
BROADCOM 3.187% 15/11/2036	12,929,000	USD	8,906,391	0.34	ENERGY TRANSFER PARTNERS 5.15% 01/02/2043	6,000,000	USD	4,776,270	0.18
BROADCOM 3.75% 15/02/2051	6,560,000	USD	4,319,990	0.16	ENERGY TRANSFER PARTNERS 5.3% 15/04/2047	2,965,000	USD	2,380,282	0.09
BROADCOM 4.15% 15/11/2030	3,353,000	USD	2,908,309	0.11	ENERGY TRANSFER PARTNERS 6% 15/06/2048	1,705,000	USD	1,472,063	0.06
BROADCOM 4.15% 15/04/2032	6,565,000	USD	5,548,605	0.21	ENTERPRISE PRODUCTS OPERATING 3.70% 31/01/2051	895,000	USD	632,385	0.02
BROADCOM 4.926% 15/05/2037	4,544,000	USD	3,785,886	0.14	ENTERPRISE PRODUCTS OPERATING 5.25% VRN 16/08/2077	2,670,000	USD	2,252,883	0.09
CARE CAPITAL PROPERTIES 5.125% 15/08/2026	1,845,000	USD	1,737,707	0.07	ENTERPRISE PRODUCTS OPERATING 5.375% VRN 15/02/2078	5,880,000	USD	4,457,241	0.17
CENTENE 3% 15/10/2030	1,460,000	USD	1,156,838	0.04	EQUIFAX 2.6% 01/12/2024	2,495,000	USD	2,373,348	0.09
CENTENE 3.375% 15/02/2030	2,505,000	USD	2,050,813	0.08	EQUINIX 1.45% 15/05/2026	16,820,000	USD	14,640,155	0.56
CENTENE 4.25% 15/12/2027	1,610,000	USD	1,473,070	0.06	FISERV 3% 01/07/2031	1,396,000	GBP	1,196,221	0.05
CHARTER COMMUNICATIONS OPERATING 3.5% 01/06/2041	3,865,000	USD	2,491,656	0.10	FORTUNE BRANDS HOME SECURITY 4.5% 25/03/2052	8,680,000	USD	6,055,494	0.23
CHARTER COMMUNICATIONS OPERATING 4.8% 01/03/2050	700,000	USD	507,140	0.02	GENERAL MOTORS 6.75% 01/04/2046	1,700,000	USD	1,557,468	0.06
CHARTER COMMUNICATIONS OPERATING 5.125% 01/07/2049	6,200,000	USD	4,642,979	0.18	GENERAL MOTORS FINANCIAL FRN 07/04/2025	18,720,000	USD	18,361,094	0.70
CHARTER COMMUNICATIONS OPERATING 5.25% 01/04/2053	5,000,000	USD	3,862,237	0.15	GLOBAL PAYMENTS 1.5% 15/11/2024	6,570,000	USD	6,063,547	0.23
CHARTER COMMUNICATION OPERATING 5.375% 01/04/2038	4,100,000	USD	3,340,787	0.13	GLOBAL PAYMENTS 4.15% 15/08/2049	3,665,000	USD	2,564,131	0.10
CHARTER COMMUNICATION OPERATING 5.375% 01/05/2047	600,000	USD	464,961	0.02	GOLDMAN SACHS GROUP 0.925% VRN 21/10/2024	8,025,000	USD	7,651,187	0.29
CHARTER COMMUNICATIONS OPERATING 5.75% 01/04/2048	7,115,000	USD	5,718,841	0.22	GSK CONSUMER HEALTHCARE CAPITAL 4% 24/03/2052	12,750,000	USD	9,573,794	0.37
CITIGROUP 1.75% 23/10/2026	1,000,000	GBP	914,219	0.03	HCA 4.625% 15/03/2052	2,720,000	USD	2,046,018	0.08
CITIGROUP 3.352% VRN 24/04/2025	4,720,000	USD	4,558,691	0.17	HCA 5.125% 15/06/2039	5,560,000	USD	4,677,382	0.18
CITIGROUP 4.7% VRN PERP COLGATEPALMOLIVE 1.375% 06/03/2034	3,050,000	USD	2,468,183	0.09	JACKSON FINANCIAL 3.125% 23/11/2031	2,565,000	USD	1,967,146	0.08
CONSTELLATION BRANDS 4.35% 09/05/2027	4,300,000	EUR	3,411,367	0.13	JACKSON FINANCIAL 4% 23/11/2051	5,130,000	USD	3,306,091	0.13
CONTINENTAL RESOURCES 4.9% 01/06/2044	6,180,000	USD	4,451,064	0.17	JACKSON FINANCIAL 5.67% 08/06/2032	4,240,000	USD	3,948,060	0.15
					JPMORGAN CHASE 2.963% VRN 25/01/2033	25,000,000	USD	19,741,383	0.75
					JPMORGAN CHASE 4.586% VRN 26/04/2033	3,335,000	USD	3,008,326	0.11

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Corporate Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
KENNAMETAL 2.8% 01/03/2031	3,445,000	USD	2,615,951	0.10	TIME WARNER CABLE 5.25% 15/07/2042	1,450,000	GBP	1,216,059	0.05
KENNAMETAL 4.625% 15/06/2028	5,060,000	USD	4,716,433	0.18	TIME WARNER CABLE 5.75% 02/06/2031	800,000	GBP	782,011	0.03
KINDER MORGAN 5.45% 01/08/2052	11,360,000	USD	9,885,339	0.38	US (GOVT) 1.875% 15/11/2051	44,278,000	USD	29,559,025	1.13
LOWES 4.25% 01/04/2052	10,610,000	USD	8,131,299	0.31	US (GOVT) 2.25% 15/02/2052	38,520,000	USD	28,242,986	1.08
LOWES COS 2.8% 15/09/2041	4,425,000	USD	2,862,925	0.11	US (GOVT) 2.625% 31/07/2029	29,000,000	USD	26,777,423	1.02
MAGALLANES 5.05% 15/03/2042	16,820,000	USD	12,566,103	0.48	US (GOVT) 2.875% 15/05/2032	32,207,000	USD	29,934,898	1.13
MERCK 2.75% 10/12/2051	5,000,000	USD	3,283,343	0.13	US (GOVT) 2.875% 15/05/2052	7,918,000	USD	6,699,989	0.26
MOHAWK INDUSTRIES 3.625% 15/05/2030	6,525,000	USD	5,470,169	0.21	US (GOVT) 3.125% 31/08/2027	4,837,000	USD	4,657,124	0.18
MORGAN STANLEY 1.164% VRN 21/10/2025	8,750,000	USD	7,982,019	0.30	US (GOVT) 3.125% 31/08/2029	4,000,000	USD	3,815,000	0.15
MORGAN STANLEY 2.484% VRN 16/09/2036	4,425,000	USD	3,177,103	0.12	US (GOVT) 3.25% 15/05/2042	10,690,000	USD	9,548,341	0.36
MPLX 4.95% 01/09/2032	2,285,000	USD	2,077,252	0.08	VERIZON COMMUNICATIONS 2.65% 20/11/2040	5,750,000	USD	3,772,232	0.14
MPLX 5.2% 01/03/2047	3,065,000	USD	2,541,393	0.10	VERIZON COMMUNICATIONS 3.55% 22/03/2051	5,050,000	USD	3,565,593	0.14
MPLX 5.5% 15/02/2049	3,585,000	USD	3,057,715	0.12	WASTE MANAGEMENT 4.15% 15/04/2032	13,660,000	USD	12,717,014	0.49
MPT OPERATING PARTNERSHIP 2.55% 05/12/2023	500,000	GBP	519,221	0.02	WEA FINANCE 3.5% 15/06/2029	1,720,000	USD	1,413,175	0.05
OWENS CORNING 4.4% 30/01/2048	3,000,000	USD	2,260,541	0.09	WESTERN MIDSTREAM OPERATING FRN 13/01/2023	1,430,000	USD	1,423,968	0.05
PEPSICO 2.75% 21/10/2051	5,000,000	USD	3,406,550	0.13				707,541,705	27.01
PVH CORP 3.125% 15/12/2027	4,706,000	EUR	4,075,012	0.16				1,180,053,906	45.06
REGIONS FINANCIAL 1.8% 12/08/2028	12,495,000	USD	10,331,495	0.39	TOTAL BONDS				
SABRA HEALTH CARE 3.9% 15/10/2029	3,990,000	USD	3,286,806	0.13	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				45.06
SANTANDER HOLDINGS 4.5% 17/07/2025	5,000,000	USD	4,796,393	0.18				1,180,053,906	45.06
SIMON PROPERTY GROUP 3.8% 15/07/2050	5,280,000	USD	3,725,473	0.14	COLLECTIVE INVESTMENT SCHEMES				
SMITHFIELD FOODS 3% 15/10/2030	2,490,000	USD	1,962,274	0.07	IRELAND				
SMITHFIELD FOODS 4.25% 01/02/2027	3,045,000	USD	2,852,550	0.11	HSBC GLOBAL LIQUIDITY FUND	3,175,414	USD	3,175,414	0.12
SYNCHRONY FINANCIAL 2.875% 28/10/2031	9,610,000	USD	6,845,973	0.26	HSBC GLOBAL STERLING LIQUIDITY FUNDS	14,731,858	GBP	16,445,165	0.63
SYNCHRONY FINANCIAL 4.875% 13/06/2025	10,330,000	USD	9,995,029	0.38				19,620,579	0.75
SYNOVUS BANKCOLUMBUS 4% VRN 29/10/2030	1,950,000	USD	1,860,486	0.07	LUXEMBOURG				
TARGA RESOURCES 4.95% 15/04/2052	17,805,000	USD	13,803,792	0.53	HSBC GIF GLOBAL ASSET BACKED BOND "Z"	371,642	USD	56,471,771	2.16
TEACHERS INSURANCE & ANNUITY 6.85% 16/12/2039	338,000	USD	367,563	0.01				56,471,771	2.16
TEXAS INSTRUMENTS 2.7% 15/09/2051	8,095,000	USD	5,527,488	0.21	TOTAL COLLECTIVE INVESTMENT SCHEMES			76,092,350	2.91

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Corporate Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
OTHER TRANSFERABLE SECURITIES				
BONDS				
FRANCE				
BNP PARIBAS 2.588% VRN 12/08/2035	4,445,000	USD	3,191,995	0.12
			3,191,995	0.12
GERMANY				
DEUTSCHE BANK 2.222% VRN 18/09/2024	5,195,000	USD	4,950,880	0.19
			4,950,880	0.19
SWEDEN				
SKANDINAVISKA ENSKILDA BANKEN 0.65% 09/09/2024	7,735,000	USD	7,120,034	0.28
			7,120,034	0.28
UNITED STATES				
PFIZER 2.735% 15/06/2043	500,000	GBP	383,894	0.01
			383,894	0.01
TOTAL BONDS			15,646,803	0.60
TOTAL OTHER TRANSFERABLE SECURITIES			15,646,803	0.60
TOTAL INVESTMENTS			2,554,471,132	97.55
OTHER NET ASSETS			64,098,401	2.45
TOTAL NET ASSETS			2,618,569,533	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					COSTA RICA				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					COSTA RICA (GOVT) 4.25%				
					26/01/2023	3,630,000	USD	3,627,818	0.29
								3,627,818	0.29
BONDS					EGYPT				
ANGOLA					EGYPT (GOVT) 5.25%				
ANGOLA (GOVT) 8.25%					06/10/2025	5,500,000	USD	4,300,073	0.34
09/05/2028	5,000,000	USD	3,957,537	0.32	EGYPT (GOVT) 5.8%				
ANGOLAN (GOVT) 8.75%					30/09/2027	1,575,000	USD	1,111,156	0.09
14/04/2032	895,000	USD	666,116	0.05	EGYPT (GOVT) 6.2004%				
ANGOLAN (GOVT) 9.125%					01/03/2024	6,000,000	USD	5,415,761	0.43
26/11/2049	4,030,000	USD	2,713,158	0.21	EGYPT (GOVT) 6.588%				
			7,336,811	0.58	21/02/2028	9,915,000	USD	6,984,197	0.54
ARGENTINA					EGYPT (GOVT) 7.0529%				
ARGENTINA (GOVT) 0.125%					15/01/2032	2,600,000	USD	1,581,004	0.13
09/07/2035	3,209,236	USD	590,935	0.05	EGYPT (GOVT) 7.3%				
			590,935	0.05	30/09/2033	10,400,000	USD	6,034,957	0.48
AZERBAIJAN					EGYPT (GOVT) 7.903%				
AZERBAIJAN (GOVT) 3.5%					21/02/2048	8,360,000	USD	4,398,027	0.35
01/09/2032	3,650,000	USD	2,944,172	0.23	EGYPT (GOVT) 8.75%				
SOUTHERN GAS CORRIDOR					30/09/2051	11,430,000	USD	6,327,468	0.50
6.875% 24/03/2026	1,500,000	USD	1,471,101	0.12	EGYPT (GOVT) 8.875%				
			4,415,273	0.35	29/05/2050	2,000,000	USD	1,118,567	0.09
BAHRAIN					EL SALVADOR				
BAHRAIN (GOVT) 7%					EL SALVADOR (GOVT)				
12/10/2028	1,400,000	USD	1,347,177	0.11	7.75% 24/01/2023				
BAHRAIN (GOVT) 7.5%					560,000 USD 511,269 0.04				
20/09/2047	3,300,000	USD	2,631,808	0.21	EL SALVADOR (GOVT)				
OIL AND GAS HOLDING					8.25% 10/04/2032				
7.625% 07/11/2024	6,526,000	USD	6,503,344	0.51	2,180,000 USD 811,546 0.06				
			10,482,329	0.83	1,322,815 0.10				
CHINA					GABON				
SINOPEC CAPITAL 3.125%					GABONESE (GOVT) 6.95%				
24/04/2023 (USG81877AA34)	6,000,000	USD	5,956,466	0.47	16/06/2025				
SINOPEC GROUP OVERSEAS					8,000,000 USD 6,660,734 0.53				
4.375% 17/10/2023	6,611,000	USD	6,604,725	0.53	6,660,734 0.53				
SINOPEC GROUP OVERSEAS DEVELOPMENT					GHANA				
2.7% 13/05/2030	7,259,000	USD	6,350,302	0.50	GHANA (GOVT) 7.625%				
SUNAC CHINA HOLDINGS					16/05/2029				
8.35% 19/04/2023	1,000,000	USD	146,183	0.01	800,000 USD 307,776 0.02				
TIMES CHINA HOLDINGS					GHANA (GOVT) 7.875%				
5.75% 14/01/2027	5,800,000	USD	603,191	0.05	26/03/2027				
ZHENRO PROPERTIES GROUP					3,200,000 USD 1,324,769 0.10				
7.1% 10/09/2024	1,100,000	USD	51,780	0.00	GHANA (GOVT) 7.875%				
			19,712,647	1.56	11/02/2035				
COLOMBIA					GHANA (GOVT) 8.627%				
ECOPETROL 5.875%					16/06/2049				
02/11/2051	3,000,000	USD	1,769,435	0.14	14,810,000 USD 5,534,714 0.44				
			1,769,435	0.14	GHANA (GOVT) 8.75%				
					11/03/2061				
					1,000,000 USD 372,730 0.03				
					13,115,522 1.04				
					GREAT BRITAIN				
					ANTOFAGASTA 5.625%				
					13/05/2032				
					2,850,000 USD 2,627,903 0.21				
					2,627,903 0.21				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
HONG KONG					IVORY COAST				
CNAC HK FINBRIDGE 3%					IVORY COAST (GOVT)				
22/09/2030	5,000,000	USD	4,040,400	0.31	6.125% 15/06/2033	5,181,000	USD	3,960,643	0.32
SHIMAO GROUP HOLDINGS					IVORY COAST (GOVT)				
5.2% 16/01/2027	800,000	USD	96,731	0.01	6.625% 22/03/2048	2,000,000	EUR	1,164,212	0.09
SHIMAO PROPERTY								5,124,855	0.41
HOLDINGS 5.2% 30/01/2025	918,000	USD	114,902	0.01	JORDAN				
SHIMAO PROPERTY					JORDAN (GOVT) 5.85%				
HOLDINGS 6.125% 21/02/2024	600,000	USD	76,274	0.01	JORDAN (GOVT) 4.75%	1,150,000	USD	938,042	0.07
			4,328,307	0.34	JORDAN (GOVT) 7.75%				
HUNGARY					15/01/2028	4,600,000	USD	4,376,783	0.35
HUNGARY (GOVT) 2.125%								5,314,825	0.42
22/09/2031	2,903,000	USD	1,999,450	0.16	KAZAKHSTAN				
HUNGARY (GOVT) 5.25%					KAZAKHSTAN TEMIR 6.95%				
16/06/2029	1,424,000	USD	1,292,039	0.10	10/07/2042	8,676,000	USD	8,591,438	0.68
HUNGARY (GOVT) 5.5%					KAZMUNAYGAS NATIONAL				
16/06/2034	6,350,000	USD	5,397,038	0.43	4.75% 19/04/2027	9,625,000	USD	8,062,063	0.64
			8,688,527	0.69	KAZMUNAYGAS NATIONAL				
INDONESIA					5.375% 24/04/2030	5,990,000	USD	4,762,438	0.38
INDONESIA (GOVT) 4.15%					KAZMUNAYGAS NATIONAL				
29/03/2027	2,320,000	USD	2,224,362	0.18	5.75% 19/04/2047	1,400,000	USD	933,153	0.07
INDONESIA (GOVT) 4.65%					KAZMUNAYGAS NATIONAL				
20/09/2032	5,359,000	USD	5,050,514	0.40	6.375% 24/10/2048	4,900,000	USD	3,423,815	0.27
INDONESIA (GOVT) 4.7%								25,772,907	2.04
06/06/2032	1,000,000	USD	946,188	0.07	KENYA				
INDONESIA (GOVT) 5.25%					KENYA (GOVT) 7%				
17/01/2042	3,000,000	USD	2,727,030	0.22	22/05/2027	1,380,000	USD	1,067,138	0.08
INDONESIA (GOVT) 5.45%					KENYA (GOVT) 7.25%				
20/09/2052	1,136,000	USD	1,048,855	0.08	28/02/2028	2,500,000	USD	1,828,793	0.14
INDONESIA (GOVT) 7.75%					KENYA(GOVT) 8% 22/05/2032	3,512,000	USD	2,386,519	0.20
17/01/2038	2,400,000	USD	2,742,254	0.22				5,282,450	0.42
PERTAMINA 6.45%					KUWAIT				
30/05/2044	4,370,000	USD	4,025,884	0.32	BURGAN BANK 2.75% VRN				
PERTAMINA PERSERO 2.3%					15/12/2031	1,500,000	USD	1,194,384	0.09
09/02/2031	1,150,000	USD	870,198	0.07				1,194,384	0.09
PERTAMINA PERSERO 3.1%					LUXEMBOURG				
21/01/2030	7,000,000	USD	5,781,226	0.47	B2W DIGITAL 4.375%				
PERTAMINA PERSERO 6.5%					20/12/2030	3,318,000	USD	2,261,334	0.18
07/11/2048	2,000,000	USD	1,829,853	0.14	GUARA NORTE 5.198%				
PERUSAHAAN LISTRIK					15/06/2034	3,920,000	USD	2,929,225	0.23
NEGARA 4.125% 15/05/2027	5,000,000	USD	4,596,672	0.36	JSM GLOBAL 4.75%				
PERUSAHAAN PERSEROAN					20/10/2030	2,531,000	USD	1,787,255	0.14
PERSERO 3% 30/06/2030	5,250,000	USD	4,069,134	0.32	MHP 7.75% 10/05/2024	880,000	USD	443,233	0.04
PERUSAHAAN PERSEROAN					MHP LUX 6.95% 03/04/2026	2,340,000	USD	1,186,177	0.09
PERSERO 4% 30/06/2050	1,690,000	USD	1,021,284	0.08				8,607,224	0.68
			36,933,454	2.93	MALAYSIA				
IRAQ					PETRONAS CAPITAL 2.48%				
IRAQ (GOVT) 5.8%					28/01/2032	8,000,000	USD	6,464,429	0.51
15/01/2028	19,350,000	USD	10,969,926	0.87				6,464,429	0.51
IRAQ (GOVT) 6.752%					MEXICO				
09/03/2023	5,000,000	USD	4,869,016	0.39	COMISION FEDERAL DE ELECTRICIDA				
			15,838,942	1.26	4.688% 15/05/2029	9,110,000	USD	7,615,090	0.60

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INFRAESTRUCTURA ENERGETICA					PANAMA				
4.75% 15/01/2051	5,045,000	USD	3,439,581	0.27	AEROPUERTO INTERNACIONAL				
MEXICO (GOVT) 4.75%					5.125% 11/08/2061	1,600,000	USD	1,156,478	0.09
08/03/2044	2,000,000	USD	1,541,269	0.12				1,156,478	0.09
MEXICO (GOVT) 6.05%					PERU				
11/01/2040	1,930,000	USD	1,794,640	0.14	PETROLEOS DEL PERU				
MEXICO CITY AIRPORT					4.75% 19/06/2032	3,160,000	USD	2,250,503	0.18
TRUST 5.5% 31/10/2046	2,800,000	USD	1,727,297	0.14	PETROLEOS DEL PERU				
PEMEX 6.625% 15/06/2035	4,035,000	USD	2,566,024	0.20	5.625% 19/06/2047	13,600,000	USD	8,107,464	0.64
PETROLEOS MEXICANOS								10,357,967	0.82
6.5% 13/03/2027	23,400,000	USD	19,678,080	1.57	QATAR				
			38,361,981	3.04	QATAR (GOVT) 4.4%				
MOROCCO					16/04/2050	13,200,000	USD	11,642,362	0.92
OCF 5.125% 23/06/2051	6,300,000	USD	4,042,567	0.32	QATAR (GOVT) 4.817%				
OFFICE CHERIFIEN DES PHOSPHATES					14/03/2049	2,000,000	USD	1,853,885	0.15
5.625% 25/04/2024	2,000,000	USD	1,993,789	0.16	QATAR (GOVT) 5.103%				
			6,036,356	0.48	23/04/2048	7,535,000	USD	7,300,069	0.58
NETHERLANDS					QATAR PETROLEUM 2.25%				
GREENKO DUTCH 3.85%					12/07/2031	23,779,000	USD	19,202,033	1.52
29/03/2026	3,050,000	USD	2,403,713	0.19	QATAR PETROLEUM 3.125%				
PROSUS 3.68% 21/01/2030	1,000,000	USD	758,142	0.06	12/07/2041	10,231,000	USD	7,478,832	0.59
			3,161,855	0.25	QNB FINANCE 1.375%				
NIGERIA					26/01/2026	1,500,000	USD	1,331,002	0.11
FIDELITY BANK 7.625%								48,808,183	3.87
28/10/2026	2,375,000	USD	1,891,979	0.15	ROMANIA				
NIGERIA (GOVT) 6.125%					ROMANIA (GOVT) 2.75%				
28/09/2028	4,218,000	USD	2,806,987	0.22	14/04/2041	6,140,000	EUR	3,090,848	0.24
NIGERIA (GOVT) 6.5%					ROMANIA (GOVT) 3%				
28/11/2027	10,000,000	USD	7,262,137	0.58	27/02/2027	10,300,000	USD	8,732,608	0.69
NIGERIA (GOVT) 7.143%					ROMANIA (GOVT) 3.375%				
23/02/2030	4,800,000	USD	3,141,512	0.25	28/01/2050	6,170,000	EUR	3,119,345	0.25
NIGERIA (GOVT) 7.625%					ROMANIA (GOVT) 3.625%				
28/11/2047	2,150,000	USD	1,198,094	0.09	27/03/2032	4,612,000	USD	3,346,895	0.27
NIGERIA (GOVT) 7.696%					ROMANIA (GOVT) 4%				
23/02/2038	8,610,000	USD	5,045,489	0.40	14/02/2051	1,430,000	USD	799,607	0.06
NIGERIA (GOVT) 8.375%					ROMANIA (GOVT) 5.125%				
24/03/2029	14,857,000	USD	10,659,684	0.85	15/06/2048	1,732,000	USD	1,212,551	0.10
NIGERIA (GOVT) 9.248%					ROME (GOVT) 5.25%				
21/01/2049	2,150,000	USD	1,385,012	0.11	25/11/2027	5,010,000	USD	4,546,561	0.36
			33,390,894	2.65	ROME (GOVT) 6% 25/05/2034	1,230,000	USD	1,035,754	0.08
OMAN								25,884,169	2.05
LAMAR FUNDING 3.958%					SAUDI ARABIA				
07/05/2025	5,463,000	USD	5,094,950	0.40	SA GLOBAL SUKUK 1.602%				
OMAN (GOVT) 6% 01/08/2029	7,400,000	USD	6,910,113	0.55	17/06/2026	4,000,000	USD	3,550,669	0.28
OMAN (GOVT) 6.75%					SAUDI ARABIA (GOVT)				
28/10/2027	500,000	USD	494,511	0.04	3.45% 02/02/2061	3,920,000	USD	2,668,862	0.21
OMAN (GOVT) 6.75%					SAUDI ARABIA (GOVT)				
17/01/2048	13,700,000	USD	11,011,503	0.87	4.625% 04/10/2047	8,000,000	USD	6,820,423	0.53
OMAN (GOVT) 7.375%					SAUDI ARABIA (GOVT) 5%				
28/10/2032	5,000,000	USD	4,999,833	0.40	17/04/2049	6,000,000	USD	5,424,397	0.43
			28,510,910	2.26	SAUDI ARABIA (GOVT)				
					5.25% 16/01/2050	5,330,000	USD	5,011,136	0.40

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SAUDI ARABIAN OIL 3.25% 24/11/2050	1,650,000	USD	1,111,487	0.09	UKRAINE (GOVT) 7.253% 15/03/2033	4,000,000	USD	749,869	0.06
SAUDI ARABIAN OIL 4.25% 16/04/2039	2,000,000	USD	1,716,261	0.14	UKRAINE (GOVT) 7.375% 25/09/2032	15,000,000	USD	2,837,876	0.22
			26,303,235	2.08	UKRAINE (GOVT) 7.75% 01/09/2024	5,000,000	USD	1,422,392	0.11
SENEGAL					UKRAINE (GOVT) 7.75% 01/09/2027	21,702,000	USD	4,669,343	0.38
SENEGAL (GOVT) 6.25% 23/05/2033	4,589,000	USD	3,455,555	0.27				13,750,498	1.09
			3,455,555	0.27	UNITED ARAB EMIRATES				
SOUTH AFRICA					ABU DHABI (GOVT) 4.05% 07/07/2032	12,770,000	USD	12,026,505	0.96
ABSA GROUP 6.375% VRN PERP	2,850,000	USD	2,450,569	0.19	ABU DHABI (GOVT) 4.125% 11/10/2047	9,200,000	USD	7,852,589	0.63
ESKOM HOLDINGS 8.45% 10/08/2028	3,318,000	USD	2,822,895	0.22	ABU DHABI (GOVT) 4.951% 07/07/2052	5,000,000	USD	4,816,008	0.38
SOUTH AFRICA (GOVT) 5.75% 30/09/2049	4,500,000	USD	2,897,412	0.23	ABU DHABI GOVERNMENT INTER- NATIONAL 3.125% 30/09/2049	1,500,000	USD	1,056,798	0.08
SOUTH AFRICA (GOVT) 5.875% 22/06/2030	15,593,000	USD	13,469,461	1.07	DP WORLD 5.625% 25/09/2048	1,750,000	USD	1,536,986	0.12
SOUTH AFRICA (GOVT) 5.875% 20/04/2032	7,730,000	USD	6,402,241	0.51	DP WORLD CRESCENT 3.875% 18/07/2029	700,000	USD	635,656	0.05
SOUTH AFRICA (GOVT) 6.3% 22/06/2048	3,500,000	USD	2,465,199	0.20	EMIRATES NBD BANK 6.125% VRN PERP	2,000,000	USD	1,924,496	0.15
SOUTH AFRICA (GOVT) 7.3% 20/04/2052	7,510,000	USD	5,736,002	0.45	TAQA ABU DHABI NATIONAL ENERGY 6.5% 27/10/2036	1,500,000	USD	1,648,093	0.13
			36,243,779	2.87	UAE (GOVT) 3.25% 19/10/2061	1,288,000	USD	913,704	0.07
SRI LANKA								32,410,835	2.57
SRI LANKA (GOVT) 6.75% 18/04/2028	1,400,000	USD	354,568	0.03	URUGUAY				
SRI LANKA (GOVT) 6.85% 14/03/2024	8,682,000	USD	2,215,214	0.18	URUGUAY (GOVT) 4.5% 14/08/2024	38,236	USD	25,486	0.00
SRI LANKA (GOVT) 6.85% 03/11/2025	2,300,000	USD	605,284	0.05	URUGUAY (GOVT) 7.625% 21/03/2036	79,900	USD	96,497	0.01
SRI LANKA (GOVT) 7.55% 28/03/2030	10,886,000	USD	2,750,633	0.21				121,983	0.01
			5,925,699	0.47	UZBEKISTAN				
TUNISIA					UZBEKNEFTEGAZ 4.75% 16/11/2028	10,320,000	USD	7,850,379	0.62
BANQUE CENTRALE DE TUNISIE 6.375% 15/07/2026	2,616,000	EUR	1,484,473	0.12				7,850,379	0.62
			1,484,473	0.12	TOTAL BONDS			570,751,559	45.22
TURKEY					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			570,751,559	45.22
TURKEY (GOVT) 5.125% 17/02/2028	7,875,000	USD	6,140,350	0.48	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
TURKEY (GOVT) 6.375% 14/10/2025	4,000,000	USD	3,627,687	0.29	BONDS				
TURKEY (GOVT) 6.5% 20/09/2033	5,400,000	USD	3,921,680	0.31	ARGENTINA				
TURKEY (GOVT) 7.625% 26/04/2029	1,598,000	USD	1,362,877	0.11	ARGENTINA (GOVT) 0.125% 09/07/2030	21,580,566	USD	4,384,899	0.35
			15,052,594	1.19					
UKRAINE									
UKRAINE (GOVT) 0% VRN 31/05/2040	14,200,000	USD	4,071,018	0.32					

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ARGENTINA (GOVT) 0.125% 09/01/2038	3,750,000	USD	891,873	0.07	COLOMBIA (GOVT) 4.5% 15/03/2029	13,700,000	USD	11,307,449	0.90
ARGENTINA (GOVT) 0.125% 09/07/2041	27,160,000	USD	5,894,019	0.47	ECOPEPETROL 5.375% 26/06/2026	10,000,000	USD	9,099,405	0.72
ARGENTINA (GOVT) 1% 09/07/2029	1,289,826	USD	251,701	0.02				34,140,669	2.71
			11,422,492	0.91	COSTA RICA				
AUSTRIA					COSTA RICA (GOVT) 4.375% 30/04/2025	9,800,000	USD	9,474,169	0.75
SUZANO AUSTRIA 3.75% 15/01/2031	5,500,000	USD	4,280,706	0.34	COSTA RICA (GOVT) 6.125% 19/02/2031	1,700,000	USD	1,569,476	0.12
			4,280,706	0.34	COSTA RICA (GOVT) 7.158% 12/03/2045	12,896,000	USD	10,921,887	0.87
BRAZIL								21,965,532	1.74
MC BRAZIL DOWNSTREAM TRADING 7.25% 30/06/2031	5,000,000	USD	3,742,651	0.30	DOMINICAN REPUBLIC				
			3,742,651	0.30	DOMINIC (GOVT) 4.5% 30/01/2030	22,682,000	USD	17,942,144	1.42
CHILE					DOMINIC (GOVT) 4.875% 23/09/2032	6,324,000	USD	4,775,531	0.38
CHILE (GOVT) 2.55% 27/07/2033	1,200,000	USD	904,130	0.07	DOMINIC (GOVT) 5.5% 22/02/2029	17,820,000	USD	15,463,444	1.23
CHILE (GOVT) 3.1% 07/05/2041	3,300,000	USD	2,254,333	0.18	DOMINIC (GOVT) 5.875% 30/01/2060	5,600,000	USD	3,717,383	0.29
CHILE (GOVT) 3.5% 31/01/2034	6,290,000	USD	5,161,022	0.41	DOMINIC (GOVT) 6% 22/02/2033	770,000	USD	628,764	0.05
CHILE (GOVT) 3.86% 21/06/2047	500,000	USD	371,591	0.03	DOMINIC (GOVT) 6.4% 05/06/2049	7,380,000	USD	5,356,069	0.42
CHILE (GOVT) 4.34% 07/03/2042	3,200,000	USD	2,560,963	0.20				47,883,335	3.79
CODELCO 4.875% 04/11/2044	612,000	USD	501,907	0.04	ECUADOR				
CODELCO 5.625% 18/10/2043	598,000	USD	539,841	0.04	ECUADOR (GOVT) 0.5% 31/07/2030	20,880,000	USD	10,014,645	0.79
CORP NACIONAL DEL COBRE DE CHILE 3.75% 15/01/2031	3,000,000	USD	2,581,039	0.20	ECUADOR (GOVT) 0.5% 31/07/2035	20,030,500	USD	6,785,692	0.54
CORP NACIONAL DEL COBRE DE CHILE 4.5% 01/08/2047	2,100,000	USD	1,623,816	0.13	ECUADOR (GOVT) 0.5% 31/07/2040	9,542,373	USD	2,879,206	0.23
EMPRESA NACIONAL DEL PETROLEO 3.75% 05/08/2026	4,000,000	USD	3,599,417	0.29				19,679,543	1.56
EMPRESA NACIONAL DEL PETROLEO 4.5% 14/09/2047	2,725,000	USD	1,814,028	0.14	EL SALVADOR				
EMPRESA NACIONAL DEL PETROLEO 5.25% 06/11/2029	2,675,000	USD	2,480,262	0.20	EL SALVADOR (GOVT) 7.625% 01/02/2041	1,800,000	USD	591,103	0.05
			24,392,349	1.93				591,103	0.05
CHINA					GUATEMALA				
SINOPEC GROUP OVERSEAS DEVELOPMENT 4.25% 12/9/2028	1,000,000	USD	974,209	0.08	GUATEMALA (GOVT) 5.25% 10/08/2029	8,709,000	USD	7,900,118	0.63
TENCENT HOLDINGS 2.39% 03/06/2030	3,000,000	USD	2,376,789	0.19	GUATEMALA (GOVT) 5.375% 24/04/2032	3,000,000	USD	2,648,591	0.21
TENCENT HOLDINGS 3.595% 19/01/2028	1,400,000	USD	1,265,514	0.10				10,548,709	0.84
			4,616,512	0.37	HONDURAS				
COLOMBIA					HONDURAS (GOVT) 6.25% 19/01/2027	1,500,000	USD	1,240,635	0.10
COLOMBIA (GOVT) 4.125% 22/02/2042	19,283,000	USD	11,047,964	0.88	HONDURAS (GOVT) 7.5% 15/03/2024	1,000,000	USD	983,526	0.08
COLOMBIA (GOVT) 4.125% 15/05/2051	5,000,000	USD	2,685,851	0.21				2,224,161	0.18

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INDIA					PETRONAS CAPITAL 4.5%				
RELIANCE INDUSTRIES					18/03/2045	3,500,000	USD	3,159,352	0.25
2.875% 12/01/2032	6,500,000	USD	5,117,336	0.41				11,402,413	0.90
RELIANCE INDUSTRIES					MEXICO				
3.625% 12/01/2052	3,100,000	USD	2,063,750	0.16	BANCO MERCANTIL DEL NORTE				
			7,181,086	0.57	SAGRAN 5.875% VRN PERP	5,000,000	USD	4,109,103	0.33
INDONESIA					BBVA BANCO 5.125% VRN				
FREPORT INDONESIA					18/01/2033	3,813,000	USD	3,171,950	0.25
4.763% 14/04/2027	2,000,000	USD	1,813,612	0.14	BRASKEM IDESAPI 6.99%				
FREPORT INDONESIA					20/02/2032	2,330,000	USD	1,535,724	0.12
5.315% 14/04/2032	8,120,000	USD	6,742,407	0.54	CEMEX 5.125% VRN PERP	8,500,000	USD	6,855,186	0.54
INDONESIA (GOVT) 3.55%					COMISION FEDERAL DE				
09/06/2051	4,000,000	USD	2,834,628	0.22	ELECTRICIDA				
			11,390,647	0.90	3.875% 26/07/2033	5,670,000	USD	3,972,049	0.31
IVORY COAST					MEXICHEM 5.5% 15/01/2048	870,000	USD	643,267	0.05
IVORY COAST (GOVT)					MEXICHEM SAB DE 5.875%				
5.375% 23/07/2024	1,309,000	USD	1,183,260	0.09	17/09/2044	5,270,000	USD	4,119,555	0.33
			1,183,260	0.09	MEXICO (GOVT) 3.25%				
JAMAICA					16/04/2030	2,000,000	USD	1,675,090	0.13
JAMAICA (GOVT) 6.75%					MEXICO (GOVT) 3.5%				
28/04/2028	2,300,000	USD	2,393,475	0.19	12/02/2034	12,230,000	USD	9,341,050	0.74
JAMAICA (GOVT) 7.875%					MEXICO (GOVT) 3.771%				
28/07/2045	3,200,000	USD	3,460,151	0.27	24/05/2061	1,516,000	USD	901,993	0.07
			5,853,626	0.46	MEXICO (GOVT) 4.28%				
JERSEY					14/08/2041	6,400,000	USD	4,700,233	0.37
GALAXY PIPELINE ASSETS					MEXICO (GOVT) 4.875%				
2.625% 31/03/2036	16,800,000	USD	13,046,527	1.03	19/05/2033	2,200,000	USD	1,943,001	0.15
			13,046,527	1.03	PETROLEOS MEXICANOS				
KENYA					6.35% 12/02/2048	5,840,000	USD	3,171,120	0.25
KENYA (GOVT) 6.875%					PETROLEOS MEXICANOS				
24/06/2024	5,000,000	USD	4,263,404	0.34	6.5% 23/01/2029	4,000,000	USD	3,098,013	0.25
			4,263,404	0.34	PETROLEOS MEXICANOS				
LEBANON					6.7% 16/02/2032	26,043,000	USD	18,477,824	1.47
LEBANON (GOVT) 6.85%					PETROLEOS MEXICANOS				
23/03/2027	15,000,000	USD	931,454	0.07	6.875% 04/08/2026	2,000,000	USD	1,806,137	0.14
			931,454	0.07	PETROLEOS MEXICANOS				
LUXEMBOURG					6.95% 28/01/2060	12,310,000	USD	6,914,448	0.55
EIG PEARL HOLDINGS					PETROLEOS MEXICANOS				
3.545% 31/08/2036	6,700,000	USD	5,361,377	0.43	7.69% 23/01/2050	1,415,000	USD	874,500	0.07
EIG PEARL HOLDINGS					TRUST 5.25% 15/12/2024	1,000,000	USD	954,815	0.08
4.387% 30/11/2046	4,000,000	USD	2,833,894	0.22				78,265,058	6.20
KENBOURNE INVESTMENT					MONGOLIA				
4.7% 22/01/2028	1,800,000	USD	1,381,747	0.11	MONGOLIA (GOVT) 5.125%				
			9,577,018	0.76	07/04/2026	1,700,000	USD	1,357,148	0.11
MALAYSIA								1,357,148	0.11
PETRONAS CAPITAL 3.404%					MOROCCO				
28/04/2061	7,300,000	USD	4,967,495	0.39	OFFICE CHERIFIEN DES PHOSPHATES				
PETRONAS CAPITAL 3.5%					6.875% 25/04/2044	1,000,000	USD	821,539	0.07
18/03/2025	1,500,000	USD	1,460,003	0.12				821,539	0.07
PETRONAS CAPITAL 3.5%					NETHERLANDS				
21/04/2030	2,000,000	USD	1,815,563	0.14	PROSUS 3.257% 19/01/2027	7,250,000	USD	6,147,882	0.49
					PROSUS 4.987% 19/01/2052	5,800,000	USD	3,799,218	0.30
								9,947,100	0.79

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
OMAN					SOUTH AFRICA				
OMAN (GOVT) 6.5%					ESKOM HOLDINGS 6.35%				
08/03/2047	3,250,000	USD	2,549,518	0.20	10/08/2028	4,000,000	USD	3,499,347	0.27
			2,549,518	0.20	SOUTH AFRICA (GOVT)				
PAKISTAN					4.3% 12/10/2028	3,400,000	USD	2,840,864	0.23
PAKISTAN (GOVT) 6.875%								6,340,211	0.50
05/12/2027	10,420,000	USD	3,987,398	0.32	UNITED STATES				
PAKISTAN (GOVT) 7.375%					NBM US HOLDINGS 7%				
08/04/2031	5,900,000	USD	2,201,717	0.17	14/05/2026	6,500,000	USD	6,296,098	0.50
			6,189,115	0.49	SASOL FINANCING 6.5%				
PANAMA					26/09/2028	4,300,000	USD	3,832,757	0.30
PANAMA (GOVT) 3.16%					SIERRACOL ENERGY ANDINA				
23/01/2030	13,750,000	USD	11,305,510	0.90	6% 15/06/2028	7,200,000	USD	4,740,697	0.38
PANAMA (GOVT) 3.298%								14,869,552	1.18
19/01/2033	2,000,000	USD	1,558,476	0.12	URUGUAY				
PANAMA (GOVT) 3.87%					URUGUAY (GOVT) 4.375%				
23/07/2060	17,484,000	USD	10,506,296	0.83	23/01/2031	8,000,000	USD	7,690,171	0.61
PANAMA (GOVT) 4.5%					URUGUAY (GOVT) 4.975%				
16/04/2050	1,860,000	USD	1,306,073	0.10	20/04/2055	7,000,000	USD	6,277,513	0.50
PANAMA (GOVT) 4.5%					URUGUAY (GOVT) 5.1%				
01/04/2056	3,000,000	USD	2,046,253	0.16	18/06/2050	9,000,000	USD	8,282,790	0.65
PANAMA (GOVT) 4.5%								22,250,474	1.76
19/01/2063	6,000,000	USD	3,995,291	0.32	ZAMBIA				
			30,717,899	2.43	ZAMBIA (GOVT) 8.5%				
PARAGUAY					14/04/2024	6,750,000	USD	3,248,903	0.26
BANCO CONTINENTAL 2.75%								3,248,903	0.26
10/12/2025	2,831,000	USD	2,484,736	0.20	TOTAL BONDS				
PARAGUAY (GOVT) 3.849%					TOTAL TRANSFERABLE SECURITIES				
28/06/2033	2,870,000	USD	2,263,730	0.18	TRADED ON ANOTHER REGULATED MARKET				
PARAGUAY (GOVT) 5.4%								463,353,035	36.72
30/03/2050	3,700,000	USD	2,755,690	0.21	COLLECTIVE INVESTMENT SCHEMES				
			7,504,156	0.59	IRELAND				
PERU					HSBC GLOBAL LIQUIDITY				
FONDO MIVIVIENDA 4.625%					FUND	101,255,262	USD	101,255,262	8.02
12/04/2027	5,600,000	USD	5,261,866	0.42				101,255,262	8.02
HUNT OIL PERU 6.375%					TOTAL COLLECTIVE INVESTMENT SCHEMES				
01/06/2028	2,362,000	USD	1,938,400	0.15				101,255,262	8.02
PERU (GOVT) 2.783%					OTHER TRANSFERABLE SECURITIES				
23/01/2031	1,720,000	USD	1,373,134	0.11	BONDS				
PERU (GOVT) 2.844%					CHILE				
20/06/2030	4,000,000	USD	3,298,008	0.26	CORP NACIONAL DEL COBRE				
			11,871,408	0.94	DE CHILE 3% 30/09/2029	5,142,000	USD	4,337,577	0.35
PHILIPPINES								4,337,577	0.35
PHILIPPINES (GOVT) 3.2%					NETHERLANDS				
06/07/2046	8,670,000	USD	5,807,805	0.46	IHS NETHERLANDS HOLDCO				
PHILIPPINES (GOVT)					8% 18/09/2027	2,000,000	USD	1,687,291	0.13
3.556% 29/09/2032	5,600,000	USD	4,890,291	0.39				1,687,291	0.13
PHILIPPINES (GOVT) 4.2%									
29/03/2047	8,204,000	USD	6,405,661	0.51					
			17,103,757	1.36					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
VENEZUELA				
PETROLEOS DE VENEZUELA 8.5% 27/10/2020	7,000,000	USD	637,968	0.05
			637,968	0.05
TOTAL BONDS			6,662,836	0.53
TOTAL OTHER TRANSFERABLE SECURITIES			6,662,836	0.53
TOTAL INVESTMENTS			1,142,022,692	90.49
OTHER NET ASSETS			120,009,740	9.51
TOTAL NET ASSETS			1,262,032,432	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Corporate Sustainable Bond (launched as at 27 September 2022)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
INVESTMENTS					ITAU UNIBANCO HOLDING 6.125% VRN PERP				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
BONDS					INDIA				
AUSTRIA					SHRIRAM TRANSPORT FINANCE 4.15% 18/07/2025				
SUZANO AUSTRIA 5% 15/01/2030	2,000,000	USD	1,737,673	2.92				1,824,978	3.07
			1,737,673	2.92				3,696,272	6.22
COLOMBIA					IRELAND				
BANCOLOMBIA 4.875% VRN 18/10/2027	3,000,000	USD	2,670,988	4.49	C & W SENIOR FINANCING DESIGNATED 6.875% 15/9/2027	2,000,000	USD	1,628,769	2.74
			2,670,988	4.49				1,628,769	2.74
INDIA					LUXEMBOURG				
RENEW POWER 5.875% 05/03/2027	1,047,000	USD	945,820	1.59	AEGEA FINANCE 6.75% 20/05/2029	3,000,000	USD	2,737,027	4.61
RENEW WIND ENERGY 4.5% 14/07/2028	2,000,000	USD	1,521,180	2.56	REDE D'OR FINANCE SARL 4.95% 17/01/2028	3,000,000	USD	2,672,330	4.50
			2,467,000	4.15	RUMO LUXEMBOURG 5.25% 10/01/2028	3,000,000	USD	2,740,849	4.61
LUXEMBOURG					MAURITIUS				
FS LUXEMBOURG 10% 15/12/2025	2,000,000	USD	2,031,502	3.42	HTA GROUP 7% 18/12/2025	3,000,000	USD	2,635,544	4.44
			2,031,502	3.42	NETWORK 5.65% VRN PERP	2,000,000	USD	1,844,733	3.10
MAURITIUS					MEXICO				
GREENKO ENERGY HOLDINGS 4.875% 16/08/2023	1,500,000	USD	1,436,366	2.42	CEMEX 5.125% VRN PERP	2,000,000	USD	1,612,985	2.71
GREENKO POWER 4.3% 13/12/2028	2,000,000	USD	1,535,698	2.59	CEMEX 7.375% 05/06/2027	1,000,000	USD	994,439	1.67
			2,972,064	5.01	KIMBERLYCLARK DE MEXICO 2.431% 01/07/2031	2,500,000	USD	2,007,749	3.38
MEXICO					MEXICHEM 4% 04/10/2027				
BANCO MERCANTIL DEL NORTE SAGRAN 8.375% VRN PERP	2,000,000	USD	1,829,138	3.08	TRUST F 5.25% 30/01/2026	1,500,000	USD	1,365,831	2.30
			1,829,138	3.08				8,171,365	13.75
UNITED ARAB EMIRATES					NETHERLANDS				
MAF GLOBAL SECURITIES 7.875% VRN PERP	3,000,000	USD	2,950,223	4.96	BRASKEM NETHERLANDS FINANCE 4.5% 10/01/2028	2,000,000	USD	1,695,828	2.85
			2,950,223	4.96				1,695,828	2.85
TOTAL BONDS					UNITED STATES				
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					MERCADOLIBRE 2.375% 14/01/2026				
			16,658,588	28.03				2,132,677	3.59
					TOTAL BONDS				
					TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
					30,849,924				
					51.92				
					30,849,924				
					51.92				
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET									
BONDS									
BRAZIL									
BANCO BRADESCO 4.375% 18/03/2027	2,000,000	USD	1,871,294	3.15					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Corporate Sustainable Bond (launched as at 27 September 2022) (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets
OTHER TRANSFERABLE SECURITIES				
BONDS				
NETHERLANDS				
IHS NETHERLANDS HOLDCO 8% 18/09/2027	3,000,000	USD	2,530,937	4.26
			2,530,937	4.26
TOTAL BONDS			2,530,937	4.26
TOTAL OTHER TRANSFERABLE SECURITIES			2,530,937	4.26
TOTAL INVESTMENTS			50,039,449	84.21
OTHER NET ASSETS			9,384,563	15.79
TOTAL NET ASSETS			59,424,012	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets ESG Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Face value	Currency	Evaluation	% net assets	Description	Face value	Currency	Evaluation	% net assets
INVESTMENTS					GHANA (GOVT) 8.125%				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					26/03/2032				
					400,000	USD		151,436	0.22
BONDS					GHANA (GOVT) 8.627%				
ARGENTINA					16/06/2049				
ARGENTINA (GOVT) 0.125%	300,000	USD	55,241	0.08	600,000	USD		224,229	0.33
09/07/2035			55,241	0.08				728,681	1.06
AZERBAIJAN					GREAT BRITAIN				
AZERBAIJAN (GOVT) 3.5%	150,000	USD	120,993	0.18	ANTOFAGASTA 5.625%				
01/09/2032			120,993	0.18	13/05/2032				
BAHRAIN					740,000				
BAHRAIN (GOVT) 6.75%	200,000	USD	187,329	0.27	USD				
BAHRAIN (GOVT) 7.5%	250,000	USD	199,379	0.29	682,333				
20/09/2047			386,708	0.56	0.99				
CHINA					HUNGARY				
ALIBABA GROUP HOLDING	400,000	USD	359,821	0.52	HUNGARY (GOVT) 2.125%				
3.4% 06/12/2027			359,821	0.52	22/09/2031				
EGYPT					HUNGARY (GOVT) 5.5%				
EGYPT (GOVT) 5.25%	1,600,000	USD	1,250,931	1.82	16/06/2034				
EGYPT (GOVT) 7.6003%	250,000	USD	175,958	0.26	200,000				
EGYPT (GOVT) 7.903%	200,000	USD	105,216	0.15	USD				
EGYPT (GOVT) 8.5%	200,000	USD	111,702	0.16	169,985				
EGYPT (GOVT) 8.7002%	270,000	USD	150,197	0.22	875,957				
01/03/2049			1,794,004	2.61	1.27				
EL SALVADOR					INDIA				
EL SALVADOR (GOVT)	29,000	USD	26,476	0.04	RENEW POWER 5.875%				
7.75% 24/01/2023			26,476	0.04	05/03/2027				
GABON					INDONESIA				
GABON (GOVT) 6.95%	200,000	USD	166,518	0.24	INDONESIA (GOVT) 2.3%				
GABON (GOVT) 7%	200,000	USD	132,252	0.19	23/06/2025				
24/11/2031			298,770	0.43	200,000				
GHANA					INDONESIA (GOVT) 3.2%				
GHANA (GOVT) 7.875%	220,000	USD	91,078	0.13	23/09/2061				
GHANA (GOVT) 7.875%	700,000	USD	261,938	0.38	INDONESIA (GOVT) 4.1%				
11/02/2035					24/04/2028				
					300,000				
					USD				
					281,443				
					0.41				
					200,000				
					USD				
					153,665				
					0.22				
					201,000				
					USD				
					189,430				
					0.28				
					200,000				
					USD				
					184,657				
					0.27				
					300,000				
					USD				
					247,767				
					0.36				
					250,000				
					USD				
					172,598				
					0.25				
					1,853,139				
					2.70				
					IVORY COAST				
					IVORY COAST (GOVT)				
					6.125% 15/06/2033				
					200,000	USD		152,891	0.22
								152,891	0.22
					JORDAN				
					JORDAN (GOVT) 5.85%				
					07/07/2030				
					200,000	USD		163,138	0.24
					JORDAN (GOVT) 7.75%				
					15/01/2028				
					220,000	USD		209,324	0.30
								372,462	0.54
					KAZAKHSTAN				
					DEVELOPMENT BANK OF KAZAKHSTAN				
					2.95% 06/05/2031				
					400,000	USD		310,422	0.45
					KAZMUNAYGAS NATIONAL				
					3.5% 14/04/2033				
					600,000	USD		398,603	0.58

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets ESG Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Face value	Currency	Evaluation	% net assets	Description	Face value	Currency	Evaluation	% net assets
KAZMUNAYGAS NATIONAL					QATAR				
4.75% 24/04/2025	200,000	USD	185,538	0.27	QATAR (GOVT) 4.4%				
KAZMUNAYGAS NATIONAL					16/04/2050	760,000	USD	670,317	0.98
4.75% 19/04/2027	1,100,000	USD	921,378	1.35	QATAR (GOVT) 4.817%				
KAZMUNAYGAS NATIONAL					14/03/2049	300,000	USD	278,083	0.40
5.375% 24/04/2030	400,000	USD	318,026	0.46	QATAR (GOVT) 5.103%				
KAZMUNAYGAS NATIONAL					23/04/2048	300,000	USD	290,646	0.42
5.75% 19/04/2047	200,000	USD	133,308	0.19	QATAR PETROLEUM 2.25%				
			2,267,275	3.30	12/07/2031	570,000	USD	460,287	0.67
					QATAR PETROLEUM 3.125%				
KENYA					12/07/2041	800,000	USD	584,798	0.85
KENYA (GOVT) 7%								2,284,131	3.32
22/05/2027	400,000	USD	309,315	0.45					
KENYA (GOVT) 8.25%					ROMANIA				
28/02/2048	200,000	USD	121,445	0.18	ROMANIA (GOVT) 3%				
			430,760	0.63	27/02/2027	200,000	USD	169,565	0.25
					ROMANIA (GOVT) 3%				
LUXEMBOURG					14/02/2031	370,000	USD	264,032	0.38
GUARA NORTE 5.198%					ROMANIA (GOVT) 3.625%				
15/06/2034	400,000	USD	298,900	0.43	27/03/2032	684,000	USD	496,374	0.72
REDE DOR FINANCE 4.5%					ROMANIA (GOVT) 4%				
22/01/2030	400,000	USD	327,822	0.48	14/02/2051	370,000	USD	206,891	0.30
			626,722	0.91	ROMANIA (GOVT) 5.25%				
					25/11/2027	730,000	USD	662,473	0.97
MALAYSIA					ROMANIA (GOVT) 6%				
MALAYSIA (GOVT) 2.07%					25/05/2034	550,000	USD	463,142	0.67
28/04/2031	250,000	USD	212,160	0.31				2,262,477	3.29
			212,160	0.31					
					SAUDI ARABIA				
MAURITIUS					SAUDI ARABIA (GOVT)				
GREENKO SOLAR MAURITIUS					4.5% 22/04/2060	440,000	USD	371,432	0.54
5.55% 29/01/2025	200,000	USD	178,930	0.26	SAUDI ARABIA (GOVT)				
			178,930	0.26	4.625% 04/10/2047	500,000	USD	426,276	0.63
					SAUDI ARABIA (GOVT) 5%				
MEXICO					17/04/2049	300,000	USD	271,220	0.39
INFRAESTRUCTURA					SAUDI ARABIA (GOVT)				
ENERGETICA 4.75% 15/01/2051	400,000	USD	272,712	0.40	5.25% 16/01/2050	300,000	USD	282,053	0.41
MEXICO CITY AIRPORT								1,350,981	1.97
TRUST 5.5% 31/07/2047	300,000	USD	187,649	0.27					
			460,361	0.67	SENEGAL				
					SENEGAL (GOVT) 6.25%				
NETHERLANDS					23/05/2033	200,000	USD	150,602	0.22
GREENKO DUTCH 3.85%								150,602	0.22
29/03/2026	200,000	USD	157,621	0.23					
MDGH GMTN RSC 3.75%					SOUTH AFRICA				
19/04/2029	200,000	USD	188,045	0.27	ABSA GROUP 6.375% VRN				
			345,666	0.50	PERP	440,000	USD	378,334	0.55
					SOUTH AFRICA (GOVT)				
OMAN					5.875% 22/06/2030	608,000	USD	525,199	0.76
OMAN (GOVT) 6% 01/08/2029	650,000	USD	606,970	0.88	SOUTH AFRICA (GOVT)				
OMAN (GOVT) 6.75%					5.875% 20/04/2032	750,000	USD	621,175	0.91
28/10/2027	200,000	USD	197,804	0.29	SOUTH AFRICA (GOVT)				
OMAN (GOVT) 7.375%					7.3% 20/04/2052	200,000	USD	152,756	0.22
28/10/2032	440,000	USD	439,985	0.64				1,677,464	2.44
ORYX FUNDING 5.8%					SRI LANKA				
03/02/2031	200,000	USD	178,360	0.26	SRI LANKA (GOVT) 7.55%				
			1,423,119	2.07	28/03/2030	1,200,000	USD	303,211	0.44
								303,211	0.44

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets ESG Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Face value	Currency	Evaluation	% net assets	Description	Face value	Currency	Evaluation	% net assets
TURKEY					ARGENTINA (GOVT) 0.125%				
TURKEY (GOVT) 6.5%					09/07/2041	1,650,000	USD	358,068	0.52
20/09/2033	200,000	USD	145,247	0.21	ARGENTINE (GOVT) 0.125%				
TURKEY (GOVT) 6.875%					09/07/2046 STEP	170,000	USD	32,043	0.05
17/03/2036	220,000	USD	160,792	0.23				1,009,094	1.47
TURKEY (GOVT) 8.6%					AUSTRIA				
24/09/2027	400,000	USD	374,945	0.55	SUZANO AUSTRIA 3.75%				
			680,984	0.99	15/01/2031	300,000	USD	233,493	0.34
UKRAINE								233,493	0.34
UKRAINE (GOVT) 0% VRN					CHILE				
31/05/2040	450,000	USD	129,011	0.19	CHILE (GOVT) 2.55%				
UKRAINE (GOVT) 7.375%					27/01/2032	300,000	USD	236,763	0.34
25/09/2032	1,190,000	USD	225,138	0.33	CHILE (GOVT) 3.1%				
UKRAINE (GOVT) 7.75%					07/05/2041	400,000	USD	273,253	0.40
01/09/2024	100,000	USD	28,448	0.04	CHILE (GOVT) 3.24%				
UKRAINE (GOVT) 7.75%					06/02/2028	200,000	USD	181,185	0.26
01/09/2027	1,450,000	USD	311,978	0.45	CHILE (GOVT) 3.5%				
			694,575	1.01	31/01/2034	300,000	USD	246,154	0.36
UNITED ARAB EMIRATES					CHILE (GOVT) 3.5%				
ABU DHABI (GOVT) 3%					25/01/2050	200,000	USD	137,064	0.20
15/09/2051	625,000	USD	431,311	0.63	CHILE (GOVT) 4.34%				
ABU DHABI (GOVT) 4.125%					07/03/2042	2,400,000	USD	1,920,722	2.80
11/10/2047	200,000	USD	170,708	0.25	EMPRESA NACIONAL DEL				
ABU DHABI COMMERCIAL					PETROLEO 5.25% 06/11/2029	200,000	USD	185,440	0.27
BANK 4.5% 14/09/2027	400,000	USD	387,020	0.56				3,180,581	4.63
ABU DHABI GOVERNMENT INTERNATIONAL					CHINA				
3.125% 30/09/2049	1,250,000	USD	880,666	1.29	TENCENT HOLDINGS 3.595%				
FINANCE DEPARTMENT GOVERNMENT					19/01/2028	300,000	USD	271,182	0.39
4.375% 10/03/2051	200,000	USD	122,139	0.18				271,182	0.39
MDGH GMTN 3% 28/03/2027	200,000	USD	186,878	0.27	COLOMBIA				
SHARJAH SUKUK PROGRAM					COLOMBIA (GOVT) 4.125%				
3.886% 04/04/2030	200,000	USD	172,432	0.25	22/02/2042	1,200,000	USD	687,526	1.00
			2,351,154	3.43	COLOMBIA (GOVT) 4.125%				
UZBEKISTAN					15/05/2051	200,000	USD	107,434	0.16
UZBEKNEFTEGAZ 4.75%					ECOPETROL 5.375%				
16/11/2028	400,000	USD	304,278	0.44	26/06/2026	230,000	USD	209,286	0.30
			304,278	0.44				1,004,246	1.46
TOTAL BONDS					COSTA RICA				
TOTAL TRANSFERABLE SECURITIES					ADMITTED TO AN OFFICIAL STOCK				
EXCHANGE LISTING					26,073,671	37.93			
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED					COSTA RICA (GOVT)				
MARKET					4.375% 30/04/2025	1,600,000	USD	1,546,803	2.25
BONDS					COSTA RICA (GOVT)				
ARGENTINA					6.125% 19/02/2031	600,000	USD	553,933	0.81
ARGENTINA (GOVT) 0.125%					COSTA RICA (GOVT)				
09/07/2030	1,606,639	USD	326,449	0.47	7.158% 12/03/2045	600,000	USD	508,152	0.74
ARGENTINA (GOVT) 0.125%					INSTITUTO COSTARRICENSE DE ELECTRICIDAD				
09/01/2038	1,230,000	USD	292,534	0.43	6.75% 07/10/2031	200,000	USD	187,397	0.27
								2,796,285	4.07
DOMINICAN REPUBLIC					DOMINICAN REPUBLIC				
ARGENTINA (GOVT) 0.125%					DOMINIC (GOVT) 4.5%				
09/07/2030	1,606,639	USD	326,449	0.47	30/01/2030	900,000	USD	711,927	1.04
ARGENTINA (GOVT) 0.125%					DOMINIC (GOVT) 5.5%				
09/01/2038	1,230,000	USD	292,534	0.43	22/02/2029	2,150,000	USD	1,865,678	2.71

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets ESG Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Face value	Currency	Evaluation	% net assets	Description	Face value	Currency	Evaluation	% net assets
DOMINIC (GOVT) 6.4% 05/06/2049	450,000	USD	326,590	0.48	MEXICO				
DOMINIC (GOVT) 6.85% 27/01/2045	400,000	USD	312,572	0.45	BANCO MERCANTIL DEL NORTE				
			3,216,767	4.68	SAGRAN 5.875% VRN PERP	400,000	USD	328,728	0.48
ECUADOR					BANCO SANTANDER MEXICO				
ECUADOR (GOVT) 0.5%					5.375% 17/04/2025	300,000	USD	292,605	0.43
31/07/2030	1,225,000	USD	587,546	0.85	CEMEX 5.125% VRN PERP	600,000	USD	483,895	0.70
ECUADOR (GOVT) 0.5%					INFRAESTRUCTURA ENERGETICA				
31/07/2035	1,400,000	USD	474,275	0.69	NOVA 3.75% 14/01/2028	200,000	USD	173,113	0.25
ECUADOR (GOVT) 0.5%					MEXICO (GOVT) 3.5%				
31/07/2040	400,000	USD	120,691	0.18	12/02/2034	420,000	USD	320,788	0.47
			1,182,512	1.72	MEXICO (GOVT) 3.771%				
EL SALVADOR					24/05/2061	1,150,000	USD	684,229	1.00
EL SALVADOR (GOVT)					MEXICO (GOVT) 4.28%				
7.625% 01/02/2041	150,000	USD	49,259	0.07	14/08/2041	200,000	USD	146,882	0.21
			49,259	0.07	MEXICO (GOVT) 4.4%				
GUATEMALA					12/02/2052	500,000	USD	346,315	0.50
GUATEMALA (GOVT) 5.25%					MEXICO (GOVT) 4.5%				
10/08/2029	200,000	USD	181,424	0.26	22/04/2029	700,000	USD	650,425	0.95
			181,424	0.26	MEXICO (GOVT) 4.875%				
HUNGARY					19/05/2033	250,000	USD	220,796	0.32
HUNGARY (GOVT) 5.375%					TRUST 4.869% 15/01/2030	400,000	USD	308,092	0.45
25/03/2024	400,000	USD	393,866	0.57				3,955,868	5.76
			393,866	0.57	MONGOLIA				
INDIA					MONGOLIA (GOVT) 5.125%				
RELIANCE INDUSTRIES					07/04/2026	200,000	USD	159,665	0.23
2.875% 12/01/2032	300,000	USD	236,185	0.35				159,665	0.23
RELIANCE INDUSTRIES					NETHERLANDS				
3.667% 30/11/2027	250,000	USD	229,993	0.33	PROSUS 3.257% 19/01/2027	800,000	USD	678,387	0.99
			466,178	0.68				678,387	0.99
INDONESIA					OMAN				
INDONESIA (GOVT) 3.55%					OMAN (GOVT) 6.5%				
09/06/2051	700,000	USD	496,060	0.72	08/03/2047	800,000	USD	627,574	0.91
			496,060	0.72				627,574	0.91
JAMAICA					PAKISTAN				
JAMAICA (GOVT) 8%					PAKISTAN WATER & POWER DEVELOPMENT				
15/03/2039	250,000	USD	275,251	0.40	AUTHORITY 7.5% 04/06/2031	200,000	USD	72,026	0.10
			275,251	0.40				72,026	0.10
JERSEY					PANAMA				
GALAXY PIPELINE ASSETS					PANAMA (GOVT) 3.16%				
2.625% 31/03/2036	400,000	USD	310,632	0.45	23/01/2030	2,500,000	USD	2,055,547	2.99
GALAXY PIPELINE ASSETS					PANAMA (GOVT) 3.298%				
2.94% 30/09/2040	400,000	USD	299,938	0.44	19/01/2033	530,000	USD	412,996	0.60
			610,570	0.89	PANAMA (GOVT) 3.87%				
LUXEMBOURG					23/07/2060	440,000	USD	264,400	0.38
EIG PEARL HOLDINGS					PANAMA (GOVT) 3.875%				
3.545% 31/08/2036	500,000	USD	400,103	0.58	17/03/2028	260,000	USD	237,696	0.35
RUMO LUXEMBOURG 5.25%					PANAMA (GOVT) 4.5%				
10/01/2028	300,000	USD	274,085	0.40	15/05/2047	200,000	USD	143,381	0.21
			674,188	0.98	PANAMA (GOVT) 4.5%				
					16/04/2050	300,000	USD	210,657	0.31
								3,324,677	4.84

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets ESG Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Face value	Currency	Evaluation	% net assets	Description	Face value	Currency	Evaluation	% net assets
PARAGUAY					URUGUAY				
PARAGUAY (GOVT) 3.849%					URUGUAY (GOVT) 4.375%				
28/06/2033	500,000	USD	394,378	0.57	23/01/2031	1,480,000	USD	1,422,682	2.07
PARAGUAY (GOVT) 4.95%					URUGUAY (GOVT) 5.1%				
28/04/2031	420,000	USD	376,608	0.55	18/06/2050	1,550,000	USD	1,426,480	2.08
PARAGUAY (GOVT) 5.4%								2,849,162	4.15
30/03/2050	200,000	USD	148,956	0.22	ZAMBIA				
			919,942	1.34	ZAMBIA (GOVT) 8.5%				
PERU					14/04/2024	200,000	USD	96,264	0.14
FONDO MIVIVIENDA 4.625%								96,264	0.14
12/04/2027	800,000	USD	751,695	1.09	TOTAL BONDS				
HUNT OIL PERU 6.375%					TOTAL TRANSFERABLE SECURITIES				
01/06/2028	200,000	USD	164,132	0.24	TRADED ON ANOTHER REGULATED MARKET				
PERU (GOVT) 2.783%					MONEY MARKET INSTRUMENTS				
23/01/2031	450,000	USD	359,250	0.52	TREASURY BILLS				
PERU (GOVT) 3% 15/01/2034	1,640,000	USD	1,244,249	1.82	UNITED STATES				
PERU LNG SRL 5.375%					US (GOVT) 0% 20/04/2023	3,400,000	USD	3,333,060	4.85
22/03/2030	200,000	USD	158,722	0.23				3,333,060	4.85
			2,678,048	3.90	TOTAL TREASURY BILLS				
PHILIPPINES					TOTAL MONEY MARKET INSTRUMENTS				
PHILIPPINES (GOVT) 2.95%					OTHER TRANSFERABLE SECURITIES				
05/05/2045	200,000	USD	131,908	0.19	BONDS				
PHILIPPINES (GOVT)					CHILE				
3.556% 29/09/2032	200,000	USD	174,653	0.25	CORP NACIONAL DEL COBRE				
PHILIPPINES (GOVT)					DE CHILE 3% 30/09/2029	200,000	USD	168,712	0.25
3.95% 20/01/2040	200,000	USD	159,263	0.23	CORP NACIONAL DEL COBRE				
PHILIPPINES (GOVT) 4.2%					DE CHILE 3.7% 30/01/2050	200,000	USD	133,365	0.19
29/03/2047	500,000	USD	390,399	0.58				302,077	0.44
			856,223	1.25	UNITED ARAB EMIRATES				
SOUTH AFRICA					ABU DHABI CRUDE OIL				
SOUTH AFRICA (GOVT)					PIPELINE 4.6% 02/11/2047	200,000	USD	178,665	0.26
4.3% 12/10/2028	400,000	USD	334,219	0.49				178,665	0.26
			334,219	0.49	UNITED STATES				
UNITED ARAB EMIRATES					US (GOVT) 1.875%				
ABU DHABI CRUDE OIL					15/02/2032	1,450,000	USD	1,235,444	1.79
PIPELINE 4.6% 02/11/2047	200,000	USD	178,665	0.26	US (GOVT) 2.25%				
			178,665	0.26	15/02/2052	1,000,000	USD	733,203	1.07
UNITED STATES					US (GOVT) 2.75%				
US (GOVT) 1.875%					15/08/2032	1,000,000	USD	919,297	1.34
15/02/2032	1,450,000	USD	1,235,444	1.79	US (GOVT) 2.875%				
US (GOVT) 2.25%					15/05/2032	1,150,000	USD	1,068,870	1.55
15/02/2052	1,000,000	USD	733,203	1.07	US (GOVT) 2.875%				
US (GOVT) 2.75%					15/05/2052	300,000	USD	253,852	0.37
15/08/2032	1,000,000	USD	919,297	1.34	US (GOVT) 3% 15/08/2052	450,000	USD	392,063	0.57
US (GOVT) 2.875%					US (GOVT) 3.25%				
15/05/2032	1,150,000	USD	1,068,870	1.55	30/06/2029	700,000	USD	672,383	0.98
US (GOVT) 2.875%								672,383	0.98
15/05/2052	300,000	USD	253,852	0.37				5,275,112	7.67
US (GOVT) 3% 15/08/2052	450,000	USD	392,063	0.57	TOTAL BONDS				
US (GOVT) 3.25%					TOTAL OTHER TRANSFERABLE SECURITIES				
30/06/2029	700,000	USD	672,383	0.98	TOTAL INVESTMENTS				
			672,383	0.98	OTHER NET ASSETS				
			5,275,112	7.67	TOTAL NET ASSETS				
					68,733,085 100.00				

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets ESG Local Debt
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					KREDITANSTALT FUER WIEDERAUFBAU				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					2.7% 25/03/2024 34,000,000 CNY 4,753,555 2.19				
					KREDITANSTALT FUER WIEDERAUFBAU				
					3.9% 18/01/2024 6,000,000 PLN 1,138,238 0.52				
					10,644,270 4.89				
BONDS					HONG KONG				
BRAZIL					HONG KONG (GOVT) 2.8%				
BRAZIL (GOVT) 0%					30/11/2024 8,500,000 CNY 1,191,286 0.55				
01/07/2023 3,900 BRL 656,164 0.30					1,191,286 0.55				
BRAZIL (GOVT) 0%					HUNGARY				
01/07/2024 3,000 BRL 454,205 0.21					HUNGARY (GOVT) 4%				
BRAZIL (GOVT) 10%					28/04/2051 223,000,000 HUF 244,915 0.11				
01/01/2027 8,000 BRL 1,393,556 0.64					244,915 0.11				
BRAZIL (GOVT) 10%					INDONESIA				
01/01/2029 23,200 BRL 3,914,857 1.80					INDONESIA (GOVT) 6.5%				
BRAZIL (GOVT) 10%					INDONESIA (GOVT) 6.625%				
01/01/2031 8,600 BRL 1,421,926 0.65					15/02/2031 26,000,000,000 IDR 1,618,757 0.74				
7,840,708 3.60					INDONESIA (GOVT) 6.625%				
					15/05/2033 30,000,000,000 IDR 1,853,171 0.85				
CHILE					INDONESIA (GOVT) 7.5%				
BONOS DE LA TESORERIA DE LA					15/06/2035 66,300,000,000 IDR 4,363,797 2.01				
REPUBLIC 4% 01/03/2023 2,000,000,000 CLP 2,031,869 0.93					INDONESIA (GOVT) 7.5%				
CHILE (GOVT) 2.3%					15/05/2038 34,000,000,000 IDR 2,247,180 1.03				
01/10/2028 1,660,000,000 CLP 1,304,574 0.60					10,082,905 4.63				
CHILE (GOVT) 2.8%					MALAYSIA				
01/10/2033 2,600,000,000 CLP 1,844,244 0.85					MALAYSIA (GOVT) 2.632%				
CHILE (GOVT) 5.8%					15/04/2031 4,300,000 MYR 809,770 0.37				
01/06/2024 2,450,000,000 CLP 2,438,689 1.12					MALAYSIA (GOVT) 3.733%				
CHILE (GOVT) 6%					15/06/2028 17,400,000 MYR 3,642,905 1.67				
01/01/2043 450,000,000 CLP 428,787 0.20					MALAYSIA (GOVT) 3.885%				
8,048,163 3.70					15/08/2029 17,500,000 MYR 3,669,642 1.70				
					MALAYSIA (GOVT) 3.9%				
COLOMBIA					30/11/2026 11,000,000 MYR 2,360,534 1.08				
COLOMBIA (GOVT) 6%					MALAYSIA (GOVT) 4.254%				
28/04/2028 5,428,200,000 COP 881,570 0.41					31/05/2035 14,100,000 MYR 2,903,555 1.33				
COLOMBIA (GOVT) 7%					13,386,406 6.15				
26/03/2031 21,346,100,000 COP 3,312,064 1.53					MEXICO				
COLOMBIA (GOVT) 7%					MEX BONOS DESARR 5.75%				
26/03/2031 (COL17CT03722) 1,600,000,000 COP 247,561 0.11					05/03/2026 1,584,000 MXN 6,926,061 3.18				
COLOMBIA (GOVT) 7.25%					MEXICO (GOVT) 5%				
26/10/2050 1,800,000,000 COP 227,354 0.10					06/03/2025 754,000 MXN 3,333,776 1.53				
TITULOS DE TESORERIA B					MEXICO (GOVT) 7.5%				
7.5% 26/08/2026 1,073,500,000 COP 200,518 0.09					03/06/2027 2,051,000 MXN 9,356,423 4.30				
4,869,067 2.24					MEXICO (GOVT) 7.75%				
					29/05/2031 1,281,000 MXN 5,656,878 2.60				
EGYPT					MEXICO (GOVT) 8.5%				
EGYPT (GOVT) 14.369%					31/05/2029 352,400 MXN 1,653,808 0.76				
20/10/2025 13,566,000 EGP 641,429 0.29					MEXICO (GOVT) 8.5%				
641,429 0.29					18/11/2038 960,000 MXN 4,319,656 1.99				
					MEXICO (GOVT) 10%				
GERMANY					05/12/2024 394,000 MXN 1,946,762 0.89				
KREDITANSTALT FUER WIEDERAUFBAU					33,193,364 15.25				
0.625% 25/07/2025 13,000,000 PLN 2,120,920 0.97									
KREDITANSTALT FUER WIEDERAUFBAU									
2% 03/11/2023 14,000,000 PLN 2,631,557 1.21									

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets ESG Local Debt (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
PERU					INTERNATIONAL BANK FOR RECONSTRUCTION				
PERU (GOVT) 6.85%					4.6% 09/02/2026	17,500,000,000	IDR	1,082,914	0.50
12/02/2042	200,000	PEN	42,213	0.02	INTERNATIONAL BANK FOR RECONSTRUCTION				
PERU (GOVT) 6.9%					5.35% 09/02/2029	40,000,000,000	IDR	2,388,718	1.10
12/08/2037	7,800,000	PEN	1,656,490	0.76				4,454,778	2.05
			1,698,703	0.78	TOTAL BONDS			147,893,545	67.96
PHILIPPINES					TOTAL TRANSFERABLE SECURITIES				
ASIAN DEVELOPMENT BANK					ADMITTED TO AN OFFICIAL STOCK				
6.55% 26/01/2025	76,000,000	ZAR	4,062,027	1.87	EXCHANGE LISTING				
			4,062,027	1.87				147,893,545	67.96
POLAND					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
POLAND (GOVT) 0.25%					BONDS				
25/10/2026	31,400,000	PLN	4,793,440	2.20	BRAZIL				
POLAND (GOVT) 1.75%					BRAZIL (GOVT) 0%				
25/04/2032	6,600,000	PLN	850,446	0.39	01/01/2024				
POLAND (GOVT) 2.5%						36,700	BRL	5,835,493	2.68
25/07/2026	31,500,000	PLN	5,354,028	2.47	BRAZIL (GOVT) 10%				
POLAND (GOVT) 3.25%					01/01/2025				
25/07/2025	27,950,000	PLN	5,075,696	2.33		27,500	BRL	4,888,863	2.25
			16,073,610	7.39				10,724,356	4.93
ROMANIA					CHINA				
ROMANIA (GOVT) 3.65%					CHINA (GOVT) 3.25%				
24/09/2031	7,500,000	RON	1,037,527	0.48	06/06/2026				
ROMANIA (GOVT) 4.75%						42,400,000	CNY	6,125,338	2.81
24/02/2025	9,500,000	RON	1,730,743	0.80				6,125,338	2.81
ROMANIA (GOVT) 5.8%					CZECH REPUBLIC				
26/07/2027	18,900,000	RON	3,339,232	1.52	CZECH (GOVT) 1%				
ROMANIA (GOVT) 5.85%					26/06/2026				
26/04/2023	850,000	RON	166,425	0.08		281,000,000	CZK	9,560,995	4.40
			6,273,927	2.88				147,449	0.07
SOUTH AFRICA								1,879,474	0.86
SOUTH AFRICA (GOVT) 7%								434,924	0.20
28/02/2031	117,901,000	ZAR	5,079,217	2.33				12,022,842	5.53
SOUTH AFRICA (GOVT) 8%					DOMINICAN REPUBLIC				
31/01/2030	4,600,000	ZAR	219,440	0.10	DOMINIC (GOVT) 9.75%				
SOUTH AFRICA (GOVT)					05/06/2026				
8.5% 31/01/2037	171,400,000	ZAR	7,378,087	3.40		14,850,000	DOP	270,461	0.12
SOUTH AFRICA (GOVT)								270,461	0.12
8.75% 28/02/2048	99,440,000	ZAR	4,178,430	1.92	MALAYSIA				
			16,855,174	7.75	MALAYSIA (GOVT) 3.757%				
THAILAND					22/05/2040				
THAILAND (GOVT) 1.585%						13,400,000	MYR	2,505,924	1.15
17/12/2035	299,000,000	THB	6,294,540	2.89				2,505,924	1.15
THAILAND (GOVT) 2.875%					PERU				
17/06/2046	15,000,000	THB	326,414	0.15	PERU (GOVT) 6.95%				
THAILAND (GOVT) 3.3%					12/08/2031				
17/06/2038	68,600,000	THB	1,711,859	0.79		5,500,000	PEN	1,240,906	0.57
			8,332,813	3.83				1,240,906	0.57
UNITED STATES					PHILIPPINES				
INTERNATIONAL BANK FOR RECONSTRUCTION					PHILIPPINES (GOVT)				
4.5% 15/04/2026	16,000,000,000	IDR	983,146	0.45	6.25% 14/01/2036				
						10,000,000	PHP	154,805	0.07
								154,805	0.07

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets ESG Local Debt (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
QATAR					OTHER TRANSFERABLE SECURITIES				
QNB FINANCE 6.9%					BONDS				
23/01/2025	18,000,000,000	IDR	1,149,449	0.53	MALAYSIA				
			1,149,449	0.53	MALAYSIA (GOVT) 3.48%				
ROMANIA					MALAYSIA (GOVT) 3.955%	18,200,000	MYR	3,936,127	1.81
ROMANIA (GOVT) 3.7%					15/03/2023				
25/11/2024	6,800,000	RON	1,229,733	0.56	MALAYSIA (GOVT) 3.955%	9,100,000	MYR	1,968,008	0.90
ROMANIA (GOVT) 4.75%					15/09/2025			5,904,135	2.71
11/10/2034	3,450,000	RON	489,678	0.23	PERU				
			1,719,411	0.79	PERU (GOVT) 6.35%				
SOUTH AFRICA					12/08/2028	5,193,000	PEN	1,195,738	0.55
SOUTH AFRICA (GOVT)					PERU (GOVT) 8.2%				
8.875% 28/02/2035	103,373,000	ZAR	4,711,593	2.17	12/08/2026	913,000	PEN	238,098	0.11
			4,711,593	2.17				1,433,836	0.66
URUGUAY					POLAND				
URUGUAY (GOVT) 8.25%					POLAND (GOVT) 2.5%				
21/05/2031	22,600,000	UYU	449,417	0.21	25/07/2027	2,600,000	PLN	425,682	0.20
			449,417	0.21				425,682	0.20
TOTAL BONDS					RUSSIAN FEDERATION				
TOTAL TRANSFERABLE SECURITIES					RUSSIA (GOVT) 6.9%				
TRADED ON ANOTHER REGULATED MARKET					23/05/2029*				
			41,074,502	18.88		151,700,000	RUB	-	0.00
COLLECTIVE INVESTMENT SCHEMES					RUSSIA (GOVT) 7.7%				
IRELAND					23/03/2033*				
HSBC GLOBAL LIQUIDITY						187,638,000	RUB	-	0.00
FUND	1,286	USD	1,286	0.00	RUSSIA (GOVT) 7.7%				
			1,286	0.00	16/03/2039*				
TOTAL COLLECTIVE INVESTMENT SCHEMES					31,000,000				
			1,286	0.00				-	0.00
MONEY MARKET INSTRUMENTS					TOTAL BONDS				
TREASURY BILLS					TOTAL OTHER TRANSFERABLE SECURITIES				
UNITED STATES					TOTAL INVESTMENTS				
US (GOVT) 0% 13/10/2022	3,500,000	USD	3,497,768	1.61	OTHER NET ASSETS				
US (GOVT) 0% 20/10/2022	2,000,000	USD	1,997,698	0.92	TOTAL NET ASSETS				
US (GOVT) 0% 17/11/2022	8,000,000	USD	7,971,807	3.66				202,278,232	92.95
			13,467,273	6.19				217,605,023	100.00
TOTAL TREASURY BILLS									
			13,467,273	6.19					
TOTAL MONEY MARKET INSTRUMENTS									
			13,467,273	6.19					

*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 2022

Global Emerging Markets Local Debt
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Currency Face value	Evaluation	% net assets	Description	Quantity/ Currency Face value	Evaluation	% net assets
INVESTMENTS				MALAYSIA			
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				MALAYSIA (GOVT) 2.632%			
BONDS				15/04/2031			
BRAZIL				40,000,000 MYR			
BRAZIL (GOVT) 0%				7,532,742	0.63		
01/01/2023	100,000 BRL	17,903,772	1.50	MALAYSIA (GOVT) 3.885%			
BRAZIL (GOVT) 0%				33,400,000	0.59		
01/07/2023	4,600 BRL	773,937	0.06	MALAYSIA (GOVT) 3.9%			
BRAZIL (GOVT) 0%				30/11/2026	37,100,000	7,961,437	0.67
01/07/2024	7,000 BRL	1,059,811	0.09	MALAYSIA (GOVT) 4.254%			
BRAZIL (GOVT) 10%				31/05/2035	28,740,000	5,918,309	0.49
01/01/2029	73,000 BRL	12,318,300	1.03	28,416,263 2.38			
BRAZIL (GOVT) 10%				MEXICO			
01/01/2031	15,000 BRL	2,480,104	0.21	MEX BONOS DESARR 5.75%			
		34,535,924	2.89	05/03/2026	9,800,000	42,850,627	3.58
CHILE				MEXICO (GOVT) 5%			
CHILE (GOVT) 2.3%				06/03/2025	2,900,000	12,822,215	1.07
01/10/2028	4,650,000,000 CLP	3,654,380	0.31	MEXICO (GOVT) 7.5%			
CHILE (GOVT) 5%				03/06/2027	14,245,000	64,984,035	5.43
01/03/2035	1,600,000,000 CLP	1,434,205	0.12	MEXICO (GOVT) 7.75%			
CHILE (GOVT) 5.8%				13/11/2042	88,000	362,946	0.03
01/06/2024	7,550,000,000 CLP	7,515,145	0.62	MEXICO (GOVT) 8.5%			
CHILE (GOVT) 6%				31/05/2029	4,614,300	21,654,835	1.81
01/01/2043	2,600,000,000 CLP	2,477,434	0.21	MEXICO (GOVT) 8.5%			
		15,081,164	1.26	18/11/2038	3,892,000	17,512,607	1.46
COLOMBIA				MEXICO (GOVT) 10%			
COLOMBIA (GOVT) 7.25%				05/12/2024	9,700	47,928	0.00
18/10/2034	35,900,000,000 COP	5,232,904	0.44	160,235,193 13.38			
COLOMBIA (GOVT) 7.25%				PERU			
26/10/2050	16,000,000,000 COP	2,020,924	0.17	PERU (GOVT) 6.85%			
TITULOS DE TESORERIA B				12/02/2042	6,825,000	1,440,524	0.12
7.5% 26/08/2026	23,624,600,000 COP	4,412,819	0.37	PERU (GOVT) 6.9%			
TITULOS DE TESORERIA B				12/08/2037	11,700,000	2,484,736	0.21
7.75% 18/09/2030	56,612,200,000 COP	9,350,364	0.78	3,925,260 0.33			
		21,017,011	1.76	POLAND			
EGYPT				POLAND (GOVT) 0.25%			
EGYPT (GOVT) 14.369%				25/10/2026	76,000,000	11,601,956	0.97
20/10/2025	98,642,000 EGP	4,664,000	0.39	POLAND (GOVT) 2.5%			
		4,664,000	0.39	25/07/2026	70,200,000	11,931,834	1.00
INDONESIA				POLAND (GOVT) 3.25%			
INDONESIA (GOVT) 6.5%				25/07/2025	86,500,000	15,708,326	1.31
15/02/2031	101,300,000,000 IDR	6,306,925	0.53	39,242,116 3.28			
INDONESIA (GOVT) 6.625%				ROMANIA			
15/05/2033	150,000,000,000 IDR	9,265,857	0.77	ROMANIA (GOVT) 5.8%			
INDONESIA (GOVT) 7.5%				26/07/2027	91,000,000	16,077,782	1.34
15/06/2035	227,980,000,000 IDR	15,005,405	1.26	16,077,782 1.34			
		30,578,187	2.56	SOUTH AFRICA			
				SOUTH AFRICA (GOVT)			
				6.25% 31/03/2036			
				732,700,000 ZAR			
				25,931,112			
				2.17			
				SOUTH AFRICA (GOVT) 7%			
				28/02/2031			
				450,300,000 ZAR			
				19,399,086			
				1.62			
				SOUTH AFRICA (GOVT) 8%			
				31/01/2030			
				114,700,000 ZAR			
				5,471,696			
				0.46			

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Local Debt (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Currency Face value	Evaluation	% net assets	Description	Quantity/ Currency Face value	Evaluation	% net assets
SOUTH AFRICA (GOVT)				PHILIPPINES			
8.5% 31/01/2037	515,400,000 ZAR	22,185,912	1.85	PHILIPPINES (GOVT) 3.9%			
SOUTH AFRICA (GOVT) 9%				26/11/2022	248,000,000 PHP	4,203,472	0.35
31/01/2040	48,000,000 ZAR	2,107,832	0.18			4,203,472	0.35
SOUTH AFRICA (GOVT)				QATAR			
10.5% 21/12/2026	100,000,000 ZAR	5,761,800	0.48	QNB FINANCE 6.9%			
		80,857,438	6.76	23/01/2025	145,000,000,000 IDR	9,259,452	0.77
THAILAND						9,259,452	0.77
THAILAND (GOVT) 0.95%				SOUTH AFRICA			
17/06/2025	60,000,000 THB	1,544,291	0.13	SOUTH AFRICA (GOVT)			
THAILAND (GOVT) 1.585%				8.875% 28/02/2035	254,400,000 ZAR	11,595,188	0.97
17/12/2035	337,263,000 THB	7,100,052	0.59			11,595,188	0.97
THAILAND (GOVT) 3.3%				URUGUAY			
17/06/2038	386,750,000 THB	9,651,041	0.81	URUGUAY (GOVT) 8.25%			
		18,295,384	1.53	21/05/2031	26,500,000 UYU	526,971	0.04
TOTAL BONDS		452,925,722	37.86			526,971	0.04
TOTAL TRANSFERABLE SECURITIES				TOTAL BONDS		108,500,847	9.07
ADMITTED TO AN OFFICIAL STOCK				TOTAL TRANSFERABLE SECURITIES		108,500,847	9.07
EXCHANGE LISTING		452,925,722	37.86	TRADED ON ANOTHER REGULATED MARKET			
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				COLLECTIVE INVESTMENT SCHEMES			
MARKET				IRELAND			
BONDS				HSBC GLOBAL LIQUIDITY			
BRAZIL				FUND	97,368,033 USD	97,368,033	8.14
BRAZIL (GOVT) 0%						97,368,033	8.14
01/01/2024	227,000 BRL	36,094,194	3.03	TOTAL COLLECTIVE INVESTMENT SCHEMES		97,368,033	8.14
BRAZIL (GOVT) 10%				MONEY MARKET INSTRUMENTS			
01/01/2025	56,000 BRL	9,955,502	0.83	TREASURY BILLS			
		46,049,696	3.86	EGYPT			
CHINA				EGYPT (GOVT) 0%			
CHINA (GOVT) 3.25%				08/11/2022	100,000,000 EGP	5,036,054	0.42
06/06/2026	69,500,000 CNY	10,040,353	0.84			5,036,054	0.42
		10,040,353	0.84	UNITED STATES			
CZECH REPUBLIC				US (GOVT) 0% 13/10/2022	105,000,000 USD	104,933,026	8.77
CZECH (GOVT) 1%				US (GOVT) 0% 20/10/2022	130,000,000 USD	129,850,358	10.85
26/06/2026	313,000,000 CZK	10,649,791	0.89	US (GOVT) 0% 10/11/2022	100,000,000 USD	99,719,843	8.33
CZECH (GOVT) 4.2%				US (GOVT) 0% 17/11/2022	100,000,000 USD	99,647,597	8.33
04/12/2036	66,400,000 CZK	2,367,127	0.20	US (GOVT) 0% 01/12/2022	40,000,000 USD	39,811,586	3.33
		13,016,918	1.09			473,962,410	39.61
DOMINICAN REPUBLIC				TOTAL TREASURY BILLS		478,998,464	40.03
DOMINIC (GOVT) 9.75%				TOTAL MONEY MARKET INSTRUMENTS		478,998,464	40.03
05/06/2026	100,800,000 DOP	1,835,857	0.15				
		1,835,857	0.15				
MALAYSIA							
MALAYSIA (GOVT) 3.757%							
22/05/2040	43,400,000 MYR	8,116,203	0.68				
		8,116,203	0.68				
PERU							
PERU (GOVT) 6.95%							
12/08/2031	17,094,000 PEN	3,856,737	0.32				
		3,856,737	0.32				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Local Debt (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Currency Face value		Evaluation	% net assets
OTHER TRANSFERABLE SECURITIES				
BONDS				
MALAYSIA				
MALAYSIA (GOVT) 3.48%				
15/03/2023	67,100,000 MYR		14,511,766	1.21
MALAYSIA (GOVT) 3.828%				
05/07/2034	15,000,000 MYR		2,977,705	0.25
MALAYSIA (GOVT) 3.955%				
15/09/2025	38,470,000 MYR		8,319,698	0.70
			25,809,169	2.16
PERU				
PERU (GOVT) 6.35%				
12/08/2028	19,800,000 PEN		4,559,140	0.38
			4,559,140	0.38
POLAND				
POLAND (GOVT) 2.5%				
25/07/2027	43,300,000 PLN		7,089,248	0.59
			7,089,248	0.59
RUSSIAN FEDERATION				
RUSSIA (GOVT) 6.9%				
23/05/2029*	361,700,000 RUB		-	0.00
RUSSIA (GOVT) 7.05%				
19/01/2028*	842,000,000 RUB		-	0.00
RUSSIA (GOVT) 7.7%				
23/03/2033*	640,300,000 RUB		-	0.00
RUSSIA (GOVT) 7.75%				
16/09/2026*	524,000,000 RUB		-	0.00
			-	0.00
TOTAL BONDS			37,457,557	3.13
TOTAL OTHER TRANSFERABLE SECURITIES			37,457,557	3.13
TOTAL INVESTMENTS			1,175,250,623	98.23
OTHER NET ASSETS			21,205,134	1.77
TOTAL NET ASSETS			1,196,455,757	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 2022

Global ESG Corporate Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					ALSTOM 0.25% 14/10/2026	400,000	EUR	344,216	0.19
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					APRR 1.5% 17/01/2033	100,000	EUR	79,523	0.04
BONDS					ARVAL SERVICE LEASE 4% 22/09/2026	600,000	EUR	577,340	0.32
AUSTRALIA					ARVAL SERVICE LEASE FRANCE 3.375% 04/01/2026	700,000	EUR	663,711	0.38
RIO TINTO FINANCE USA					AUCHAN HOLDING 3.25% 23/07/2027	500,000	EUR	439,774	0.24
2.75% 02/11/2051	500,000	USD	327,762	0.18	AXA 3.875% VRN PERP	600,000	EUR	549,248	0.30
SYDNEY AIRPORT FINANCE					AXA 4.25% VRN 10/03/2043	700,000	EUR	596,490	0.33
2.75% 23/04/2024	370,000	EUR	358,813	0.20	BANQUE FEDERATIVE CREDIT				
TOYOTA FINANCE AUSTRALIA					MUTUEL 3% 11/09/2025	400,000	EUR	379,125	0.21
2.28% 21/10/2027	440,000	EUR	404,719	0.22	BANQUE FEDERATIVE DU CREDIT				
TRANSURBAN FINANCE					MUTUEL 0.25% 19/07/2028	300,000	EUR	231,801	0.13
1.45% 16/05/2029	180,000	EUR	144,921	0.08	BANQUE FEDERATIVE DU CREDIT				
			1,236,215	0.68	MUTUEL 2.625% 06/11/2029	800,000	EUR	694,111	0.39
AUSTRIA					BANQUE FEDERATIVE DU CREDIT				
ERSTE GROUP BANK 0.1% VRN 16/11/2028	700,000	EUR	556,399	0.31	MUTUEL 3.125% 14/09/2027	600,000	EUR	568,202	0.31
ERSTE GROUP BANK 1.5% 07/04/2026	200,000	EUR	181,544	0.10	BANQUE FEDERATIVE DU CREDIT MUTUEL				
			737,943	0.41	3.875% VRN 16/06/2032	300,000	EUR	268,055	0.15
BELGIUM					BNP PARIBAS 2.25% 11/01/2027	700,000	EUR	616,497	0.34
BELFIUS BANK 0.125% 08/02/2028	100,000	EUR	80,966	0.04	BNP PARIBAS 2.5% VRN 31/03/2032	200,000	EUR	168,510	0.09
ELIA SYSTEM OPERATOR					BPCE 0.5% 24/02/2027	200,000	EUR	168,163	0.09
2.75% VRN PERP	400,000	EUR	377,759	0.21	CARREFOUR 2.375% 30/10/2029	200,000	EUR	171,576	0.09
KBC GROUP 0.5% VRN 03/12/2029	700,000	EUR	609,743	0.34	CIE DE SAINTGOBAIN				
KBC GROUP 1.5% VRN 29/03/2026	1,000,000	EUR	921,589	0.51	2.625% 10/08/2032	700,000	EUR	599,589	0.33
			1,990,057	1.10	CNP ASSURANCES 1.25% 27/01/2029	500,000	EUR	388,333	0.21
CANADA					CNP ASSURANCES 2.5% VRN 30/06/2051	400,000	EUR	309,496	0.17
ROYAL BANK OF CANADA					CREDIT AGRICOLE 2% 25/03/2029	200,000	EUR	160,006	0.09
2.125% 26/04/2029	900,000	EUR	774,270	0.43	CREDIT AGRICOLE ASSURANCES				
			774,270	0.43	2.625% VRN 29/01/2048	700,000	EUR	575,203	0.32
DENMARK					DANONE 1.75% VRN PERP	400,000	EUR	380,500	0.21
ISS GLOBAL 2.125% 02/12/2024	100,000	EUR	95,912	0.05	DANONE 3.071% 07/09/2032	200,000	EUR	185,418	0.10
JYSKE BANK AS 0.05% VRN 02/09/2026	500,000	EUR	433,800	0.24	ELECTRICITE DE FRANCE				
ORSTED 2.25% 14/06/2028	228,000	EUR	209,602	0.12	1% 29/11/2033	500,000	EUR	344,408	0.19
			739,314	0.41	ESSILORLUXOTTICA 0.5% 05/06/2028	200,000	EUR	168,188	0.09
FINLAND					GECINA 0.875% 25/01/2033	400,000	EUR	285,148	0.16
SAMPO 2.5% VRN 03/09/2052	500,000	EUR	359,370	0.20	GECINA 1.625% 14/03/2030	500,000	EUR	415,622	0.23
STORA ENSO OYJ 0.625% 02/12/2030	327,000	EUR	238,605	0.13	ICADE SANTE 1.375% 17/09/2030	400,000	EUR	300,108	0.17
			597,975	0.33	KERING 0.75% 13/05/2028	600,000	EUR	511,425	0.28
FRANCE					LA BANQUE POSTALE				
ALD 0% 23/02/2024	500,000	EUR	467,455	0.26	1.375% 24/04/2029	600,000	EUR	486,582	0.27
ALD 4% 05/07/2027	500,000	EUR	477,152	0.26	LOREAL 0.875% 29/06/2026	700,000	EUR	639,679	0.35
					ORANGE 1.375% VRN PERP	200,000	EUR	147,164	0.08

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global ESG Corporate Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ORANGE 1.625% 07/04/2032	300,000	EUR	247,268	0.14	BARCLAYS 1.007%				
ORANGE 2.375% VRN PERP	300,000	EUR	271,892	0.15	10/12/2024	375,000	USD	353,428	0.20
RTE RESEAU DE TRANSPORT 0.75% 12/01/2034	200,000	EUR	139,461	0.08	BARCLAYS 2.852% VRN 07/05/2026	250,000	USD	227,645	0.13
SANOFI 1.5% 01/04/2030	600,000	EUR	520,834	0.29	BP CAPITAL MARKETS 3.25% VRN PERP	500,000	EUR	437,169	0.24
SOCIETE GENERALE 0.5% VRN 12/06/2029	700,000	EUR	539,744	0.30	LLOYDS BANKING 3.75% VRN 18/03/2028	1,000,000	USD	904,400	0.50
SOCIETE GENERALE 0.625% VRN 02/12/2027	300,000	EUR	250,207	0.14	LLOYDS BANKING GROUP 1.75% VRN 07/09/2028	400,000	EUR	375,392	0.21
TOTAL 3.369% VRN PERP	250,000	EUR	225,701	0.12	LLOYDS BANKING GROUP 3.574% VRN 07/11/2028	425,000	USD	374,558	0.21
TOTAL CAPITAL 0.75% 12/07/2028	100,000	EUR	84,650	0.05	LLOYDS BANKING GROUP 4.45% 08/05/2025	250,000	USD	242,562	0.13
TOTALENERGIES 2% VRN PERP	734,000	EUR	592,144	0.33	NATIONAL GRID 0.25% 01/09/2028	464,000	EUR	363,929	0.20
WENDEL 1.375% 18/01/2034	800,000	EUR	506,188	0.28	NATIONAL GRID ELECTRICITY TRANSMISSION 0.823% 07/07/2032	150,000	EUR	106,082	0.06
			16,735,907	9.25	NATIONWIDE BUILDING SOCIETY 3.96% VRN 18/07/2030	675,000	USD	584,459	0.32
GERMANY					NATWEST GROUP 0.78% VRN 26/02/2030	800,000	EUR	597,157	0.33
ALLIANZ 3.375% VRN PERP	200,000	EUR	186,226	0.10	NATWEST MARKETS 1.6% 29/09/2026	215,000	USD	183,482	0.10
COVESTRO 1.375% 12/06/2030	140,000	EUR	106,925	0.06	PRUDENTIAL 3.625% 24/03/2032	665,000	USD	571,630	0.32
DAIMLER 0.75% 10/09/2030	800,000	EUR	633,062	0.35	ROYAL BANK OF SCOTLAND GROUP 5.076% VRN 27/01/2030	250,000	USD	229,001	0.13
DEUTSCHE BOERSE 2% VRN 23/06/2048	400,000	EUR	325,942	0.18	SANTANDER UK GROUP HOLDINGS 2.469% VRN 11/01/2028	220,000	USD	184,059	0.10
DEUTSCHE POST 0.75% 20/05/2029	860,000	EUR	720,587	0.40	SSE 0.875% 06/09/2025	400,000	EUR	364,102	0.20
DEUTSCHE WOHNEN 1.5% 30/04/2030	700,000	EUR	551,933	0.31	STANDARD CHARTERED 1.214% VRN 23/03/2025	550,000	USD	511,648	0.28
E ON SE 0.35% 28/02/2030	570,000	EUR	425,680	0.24	STANDARD CHARTERED 1.822% 23/11/2025	520,000	USD	472,703	0.26
EUROGRID GMBH 1.5% 18/04/2028	600,000	EUR	522,716	0.29	STANDARD CHARTERED FRN 30/03/2026	1,830,000	USD	1,814,934	1.01
FRESENIUS 1.875% 24/05/2025	400,000	EUR	375,403	0.21	VODAFONE GROUP 2.2% 25/08/2026	530,000	EUR	497,523	0.28
FRESENIUS 2.875% 15/02/2029	480,000	EUR	432,035	0.24	VODAFONE GROUP 2.875% 20/11/2037	300,000	EUR	244,121	0.14
GERMANY (GOVT) 0% 10/04/2026	2,000,000	EUR	1,842,136	1.01	VODAFONE GROUP 4.375% 30/05/2028	325,000	USD	307,706	0.17
LANXESS 0.625% 01/12/2029	600,000	EUR	436,899	0.24	VODAFONE GROUP 4.875% 19/06/2049	75,000	USD	59,664	0.03
MERCK 1.625% VRN 09/09/2080	600,000	EUR	511,050	0.28				11,485,836	6.36
MUENCHENER RUECKVERSICHERUNG 3.25% VRN 26/05/2049	500,000	EUR	428,981	0.24					
MUENCHENER RUECKVERSICHERUNGSGE 1% VRN 26/05/2042	600,000	EUR	394,087	0.22					
TALANX 1.75% VRN 01/12/2042	600,000	EUR	419,782	0.23					
			8,313,444	4.60					
GREAT BRITAIN					IRELAND				
ANGLO AMERICAN CAPITAL 1.625% 11/03/2026	600,000	EUR	545,677	0.30	AERCAP IRELAND CAPITAL 4.875% 16/01/2024	700,000	USD	689,964	0.38
ANGLO AMERICAN CAPITAL 4.75% 21/09/2032	294,000	EUR	278,762	0.15	JOHNSON CONTROLS INTERNATIONAL 0.375% 15/09/2027	130,000	EUR	107,651	0.06
BARCLAYS 0.877% VRN 28/01/2028	800,000	EUR	654,043	0.36					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global ESG Corporate Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
JOHNSON CONTROLS INTERNATIONAL 2% 16/09/2031	350,000	USD	266,564	0.15	GIVAUDAN FINANCE EUROPE 1.625% 22/04/2032	600,000	EUR	486,155	0.27
JOHNSON CONTROLS INTERNATIONAL 3.625% 02/07/2024	415,000	USD	405,987	0.22	ING GROEP FRN 1% 13/11/2030	500,000	EUR	421,417	0.23
			1,470,166	0.81	ING GROEP FRN 28/03/2026	1,080,000	USD	1,078,752	0.61
ITALY					ING VERZEKERINGEN 4.625% VRN 08/04/2044	400,000	EUR	380,592	0.21
ASSICURAZIONI GENERALI 2.429% 14/07/2031	900,000	EUR	654,575	0.36	KONINKLIJKE 1.125% 11/09/2028	100,000	EUR	85,330	0.05
ENEL SPA 3.5% VRN 24/05/2080	600,000	EUR	537,779	0.30	KONINKLIJKE AHOLD DELHAIZE 0.375% 18/03/2030	700,000	EUR	530,795	0.29
ENI SPA 3.625% 29/01/2029	800,000	EUR	756,573	0.41	LEASEPLAN 0.25% 07/09/2026	762,000	EUR	635,081	0.35
FCA BANK 0.5% 13/09/2024	500,000	EUR	462,384	0.26	SHELL INTERNATIONAL FINANCE 1.5% 07/04/2028	370,000	EUR	330,662	0.18
INTESA SANPAOLO 0.75% 16/03/2028	600,000	EUR	473,750	0.26	SIEMENS FINANCIERINGSMAATSCHAPP 0.375% 05/06/2026	400,000	EUR	355,508	0.20
INTESA SANPAOLO 4.75% 06/09/2027	554,000	EUR	527,937	0.29	SIEMENS FINANCIERINGSMAATSCHAPPIJ N 1% 25/02/2030	700,000	EUR	580,577	0.32
TERNA RETE ELETTRICA NAZIONALE 0.375% 25/09/2030	400,000	EUR	289,084	0.16	UNILEVER 1.75% 25/03/2030	500,000	EUR	438,764	0.24
UNICREDIT 0.8% VRN 05/07/2029	700,000	EUR	533,893	0.30	VONOVIA FINANCE 2.25% 07/04/2030	400,000	EUR	320,802	0.18
			4,235,975	2.34	WOLTERS KLUWER 0.25% 30/03/2028	600,000	EUR	488,446	0.27
JAPAN								9,426,801	5.22
TAKEDA PHARMACEUTICAL 1% 09/07/2029	400,000	EUR	326,722	0.18	NORWAY				
TAKEDA PHARMACEUTICAL 3% 21/11/2030	560,000	EUR	512,846	0.28	STATOIL ASA 1.25% 17/02/2027	500,000	EUR	454,404	0.25
			839,568	0.46	TELENOR 1.125% 31/05/2029	1,000,000	EUR	839,101	0.47
LUXEMBOURG								1,293,505	0.72
DH EUROPE FINANCE 1.35% 18/09/2039	500,000	EUR	324,709	0.18	SPAIN				
GRAND CITY PROPERTIES 1.5% 22/02/2027	300,000	EUR	252,355	0.14	ABERTIS INFRAESTRUCTURAS 0.625% 15/07/2025	100,000	EUR	90,247	0.05
JOHN DEERE CASH MANAGEMENT 1.85% 02/04/2028	400,000	EUR	363,030	0.20	BANCO BILBAO VIZCAYA ARGENT 0.875% VRN 14/01/2029	500,000	EUR	400,350	0.22
NESTLE FINANCE INTERNATIONAL 0% 03/03/2033	200,000	EUR	138,092	0.08	BANCO BILBAO VIZCAYA ARGENTARIA 1% VRN 16/01/2030	700,000	EUR	607,051	0.34
			1,078,186	0.60	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 20/09/2027	400,000	EUR	378,988	0.21
NETHERLANDS					BANCO SANTANDER 0.5% 04/02/2027	200,000	EUR	166,161	0.09
ABN AMRO BANK 2.375% 01/06/2027	800,000	EUR	728,890	0.40	BANCO SANTANDER 0.701% VRN 30/06/2024	200,000	USD	192,300	0.11
ACHMEA 1.5% 26/05/2027	156,000	EUR	140,140	0.08	BANCO SANTANDER 1.625% 22/10/2030	800,000	EUR	573,922	0.32
ACHMEA 4.25% VRN PERP	320,000	EUR	298,040	0.16	BANCO SANTANDER 1.849% 25/03/2026	400,000	USD	346,353	0.19
ARGENTUM NETHERLANDS 2.75% VRN 19/02/2049	600,000	EUR	498,107	0.28	BANCO SANTANDER 3.496% 24/03/2025	1,000,000	USD	954,740	0.53
BMW FINANCE 0.375% 24/09/2027	700,000	EUR	600,288	0.33	BANKINTER 1.25% VRN 23/12/2032	500,000	EUR	375,244	0.21
COOPERATIEVE RABOBANK 1.25% 23/03/2026	600,000	EUR	555,128	0.31					
ENEL FINANCE INTERNATIONAL 0.375% 17/06/2027	310,000	EUR	256,962	0.14					
ENEL FINANCE INTERNATIONAL 0.875% 17/01/2031	300,000	EUR	216,365	0.12					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global ESG Corporate Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CAIXABANK 0.75% VRN 26/05/2028	700,000	EUR	564,761	0.31	PROLOGIS EURO FINANCE 1% 08/02/2029	300,000	EUR	241,353	0.13
FERROVIAL EMISIONES 1.382% 14/05/2026	200,000	EUR	181,764	0.10	SYNCHRONY BANK 5.4% 22/08/2025	355,000	USD	346,953	0.19
MAPFRE 2.875% 13/04/2030	300,000	EUR	240,125	0.13	THERMO FISHER SCIENTIFIC 1.375% 12/09/2028	400,000	EUR	348,810	0.19
			5,072,006	2.81	VENTAS REALTY 2.65% 15/01/2025	200,000	USD	188,614	0.10
SWEDEN					VERIZON COMMUNICATIONS 0.75% 22/03/2032	100,000	EUR	72,891	0.04
TELIA 0.125% 27/11/2030	600,000	EUR	441,320	0.24	VERIZON COMMUNICATIONS 0.875% 08/04/2027	500,000	EUR	437,757	0.24
VOLVO TREASURY 2.625% 20/02/2026	353,000	EUR	337,533	0.19	VMWARE 0.6% 15/08/2023	750,000	USD	723,263	0.40
			778,853	0.43				8,196,686	4.54
SWITZERLAND					TOTAL BONDS			76,955,937	42.58
CREDIT SUISSE GROUP 2.125% VRN 13/10/2026	700,000	EUR	618,258	0.34	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			76,955,937	42.58
UBS AGLONDON FRN 13/01/2025	400,000	USD	394,823	0.22					
UBS GROUP 2.746% 11/02/2033	440,000	USD	328,707	0.18	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
UBS GROUP FUNDING SWITZERLAND 1.25% VRN 17/04/2025	650,000	EUR	611,442	0.34					
			1,953,230	1.08	BONDS				
UNITED STATES					AUSTRIA				
AMERICAN HONDA FINANCE 2.3% 09/09/2026	350,000	USD	317,054	0.18	TELEKOM FINANZMANAGEMENT 1.5% 07/12/2026	300,000	EUR	274,526	0.15
AMGEN 2% 25/02/2026	600,000	EUR	565,979	0.31				274,526	0.15
APPLE 1.375% 24/05/2029	800,000	EUR	708,921	0.39	CANADA				
BANK OF AMERICA 1.375% 26/03/2025	400,000	EUR	374,392	0.21	BANK OF MONTREAL FRN 08/03/2024	605,000	USD	602,152	0.33
BANK OF AMERICA 1.662% VRN 25/04/2028	370,000	EUR	324,694	0.18	BANK OF NOVA SCOTIA 1.35% 24/06/2026	750,000	USD	655,639	0.36
BP CAPITAL MARKETS AMERICA 3.017% 16/01/2027	525,000	USD	484,553	0.27	BANK OF NOVA SCOTIA FRN 11/04/2025	1,920,000	USD	1,899,167	1.06
CENTENE 2.625% 01/08/2031	139,000	USD	105,427	0.06	CANADIAN IMPERIAL BANK OF COMMERCE FRN 07/04/2025	895,000	USD	884,618	0.49
CITIGROUP 1.25% VRN 06/07/2026	670,000	EUR	610,743	0.34	ENBRIDGE FRN 16/02/2024	400,000	USD	395,947	0.22
COCACOLA 0.125% 09/03/2029	200,000	EUR	158,961	0.09				4,437,523	2.46
COCACOLA 0.8% 15/03/2040	200,000	EUR	122,161	0.07	FRANCE				
COLGATEPALMOLIVE 0.875% 12/11/2039	300,000	EUR	194,030	0.11	BPCE 1.652% VRN 06/10/2026	650,000	USD	565,933	0.31
ELI LILLY 0.625% 01/11/2031	100,000	EUR	77,365	0.04	CREDIT AGRICOLE 0.375% 21/10/2025	300,000	EUR	268,945	0.15
EMERSON ELECTRIC 2% 15/10/2029	600,000	EUR	522,531	0.29	CREDIT AGRICOLE 1.907% VRN 16/06/2026	750,000	USD	672,364	0.37
FIDELITY NATIONAL INFORMATION SERVICE 1% 03/12/2028	380,000	EUR	306,495	0.17	KLEPIERRE 2% 12/05/2029	400,000	EUR	321,324	0.18
GOLDMAN SACHS GROUP 0.875% 21/01/2030	300,000	EUR	228,196	0.13	SCHNEIDER ELECTRIC 0.25% 11/03/2029	700,000	EUR	562,824	0.31
INTERNATIONAL BUSINESS MACHINES 0.875% 31/01/2025	380,000	EUR	355,357	0.20	SOCIETE GENERALE FRN 21/01/2026	1,060,000	USD	1,027,149	0.57
JPMORGAN CHASE 1.001% VRN 25/07/2031	500,000	EUR	380,186	0.21				3,418,539	1.89

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global ESG Corporate Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
GERMANY					ENEL FINANCE INTERNATIONAL 2.875% 12/07/2041	700,000	USD	399,106	0.22
DEUTSCHE BANK 0.962% 08/11/2023	370,000	USD	352,591	0.20	ENEL FINANCE INTERNATIONAL 5.5% 15/06/2052	380,000	USD	303,057	0.17
DEUTSCHE BANK 1.625% 20/01/2027	800,000	EUR	667,403	0.37	IBERDROLA INTERNATIONAL 1.874% VRN PERP	1,100,000	EUR	919,128	0.51
DEUTSCHE BANK 2.311% VRN 16/11/2027	315,000	USD	257,122	0.14	ING GROEP 0.25% VRN 18/02/2029	400,000	EUR	309,890	0.17
DEUTSCHE BANK 3.742% VRN 07/01/2033	765,000	USD	506,192	0.28	NXP FUNDING 3.125% 15/02/2042	680,000	USD	438,842	0.24
DEUTSCHE BANK 6.119% VRN 14/07/2026	500,000	USD	486,949	0.27	THERMO FISHER SCIENTIFIC FINANCE 0.8% 18/10/2030	180,000	EUR	142,148	0.08
DEUTSCHE BOERSE 1.5% 04/04/2032	200,000	EUR	161,402	0.09				3,527,566	1.95
VANTAGE TOWERS 0.375% 31/03/2027	200,000	EUR	167,695	0.09	NORWAY				
VANTAGE TOWERS 0.75% 31/03/2030	100,000	EUR	75,668	0.04	DNB BANK FRN 28/03/2025	2,705,000	USD	2,688,688	1.49
			2,675,022	1.48				2,688,688	1.49
GREAT BRITAIN					SWEDEN				
ANGLO AMERICAN CAPITAL 4.75% 16/03/2052	1,220,000	USD	940,882	0.52	MOLNLYCKE HOLDING 0.875% 05/09/2029	700,000	EUR	536,231	0.30
COCACOLA EUROPEAN PARTNERS 0.8% 03/05/2024	375,000	USD	351,197	0.19	SVENSKA HANDELSBANKEN 0.05% 06/09/2028	692,000	EUR	550,886	0.30
NATIONWIDE BUILDING SOCIETY 4.85% 27/07/2027	1,000,000	USD	955,290	0.53	SWEDBANK FRN 04/04/2025	865,000	USD	861,470	0.48
NATWEST MARKETS 3.479% 22/03/2025	1,000,000	USD	951,932	0.53				1,948,587	1.08
SKY 2.75% 27/11/2029	600,000	EUR	560,249	0.31	SWITZERLAND				
STANDARD CHARTERED 2.608% VRN 12/01/2028	200,000	USD	170,112	0.09	CREDIT SUISSE NEW YORK FRN 21/02/2025	1,675,000	USD	1,633,449	0.90
			3,929,662	2.17	UBS GROUP 1.008% VRN 30/07/2024	375,000	USD	361,953	0.20
IRELAND					UBS GROUP 1.364% VRN 30/01/2027	375,000	USD	322,001	0.18
AERCAP IRELAND CAPITAL DAC AERC 3.85% 29/10/2041	250,000	USD	167,193	0.09				2,317,403	1.28
DELL BANK INTERNATIONAL 0.5% 27/10/2026	700,000	EUR	598,394	0.33	UNITED STATES				
			765,587	0.42	ADOBE 2.15% 01/02/2027	350,000	USD	317,211	0.18
ITALY					AIR LEASE 4.125% VRN PERP	880,000	USD	613,537	0.34
INTESA SANPAOLO 3.25% 23/09/2024	200,000	USD	188,764	0.10	ALEXANDRIA REAL ESTATE EQUITIES 3.375% 15/08/2031	350,000	USD	295,947	0.16
INTESA SANPAOLO 3.875% 14/07/2027	425,000	USD	378,165	0.21	AMAZONCOM 3.95% 13/04/2052	1,015,000	USD	840,941	0.47
			566,929	0.31	AMERICAN TOWER 0.5% 15/01/2028	500,000	EUR	397,459	0.22
JAPAN					AMGEN 2.3% 25/02/2031	200,000	USD	159,797	0.09
MIZUHO FINANCIAL GROUP 0.214% 07/10/2025	340,000	EUR	301,412	0.17	AMGEN 2.8% 15/08/2041	500,000	USD	343,822	0.19
			301,412	0.17	AMGEN 4.563% 15/06/2048	450,000	USD	380,202	0.21
NETHERLANDS					AMGEN 4.875% 01/03/2053	360,000	USD	317,867	0.18
AKZO NOBEL 1.625% 14/04/2030	600,000	EUR	486,507	0.27	APPLE 3.95% 08/08/2052	500,000	USD	420,144	0.23
COOPERATIEVE RABOBANK 3.758% VRN 06/04/2033	635,000	USD	528,888	0.29	APPLIED MATERIALS 2.75% 01/06/2050	375,000	USD	246,435	0.14
					ATT 3.5% 15/09/2053	1,000,000	USD	663,997	0.37
					AVIATION CAPITAL GROUP 1.95% 20/09/2026	395,000	USD	321,228	0.18
					BANK OF AMERICA 1.197% VRN 24/10/2026	375,000	USD	327,532	0.18

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global ESG Corporate Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
BANK OF AMERICA 1.486% VRN 19/05/2024	375,000	USD	366,418	0.20	JACKSON FINANCIAL 1.125% 22/11/2023	50,000	USD	47,842	0.03
BANK OF AMERICA 2.482% VRN 21/09/2036	555,000	USD	402,540	0.22	JACKSON FINANCIAL 3.125% 23/11/2031	125,000	USD	95,865	0.05
BANK OF AMERICA 3.846% VRN 08/03/2037	930,000	USD	752,755	0.42	JACKSON FINANCIAL 4% 23/11/2051	245,000	USD	157,893	0.09
BANK OF AMERICA 4.571% VRN 27/04/2033	460,000	USD	412,749	0.23	JOHN DEERE CAPITAL 2.25% 14/09/2026	275,000	USD	253,520	0.14
BANK OF NEW YORK MELLON COR 4.596% VRN 26/07/2030	1,000,000	USD	952,519	0.53	JPMORGAN CHASE 0.969% VRN 23/06/2025	500,000	USD	463,158	0.26
BOSTON PROPERTIES 2.9% 15/03/2030	550,000	USD	445,149	0.25	JPMORGAN CHASE 2.522% VRN 22/04/2031	195,000	USD	155,182	0.09
CATERPILLAR FINANCIAL SERVICES 0.65% 07/07/2023	375,000	USD	364,899	0.20	JPMORGAN CHASE 4.586% VRN 26/04/2033	1,515,000	USD	1,366,601	0.75
CITIGROUP 0.776% VRN 30/10/2024	200,000	USD	190,119	0.11	JPMORGAN CHASE 4.912% VRN 25/07/2033	1,000,000	USD	928,321	0.51
CITIGROUP 2.572% VRN 03/06/2031	550,000	USD	434,686	0.24	LAM RESEARCH 2.875% 15/06/2050	375,000	USD	248,623	0.14
CITIGROUP 3.785% VRN 17/03/2033	1,000,000	USD	844,142	0.47	LOWES 2.625% 01/04/2031 LOWES 4.25% 01/04/2052	300,000	USD	242,332	0.13
COCACOLA 1.45% 01/06/2027	200,000	USD	173,885	0.10	LOWES 5% 15/04/2040 LOWES COS	400,000	USD	306,552	0.17
COMCAST 2.8% 15/01/2051	300,000	USD	184,468	0.10	LOWES 5% 15/04/2040 2.8% 15/09/2041	250,000	USD	161,747	0.09
CONOCOPHILLIPS 3.758% 15/03/2042	150,000	USD	121,456	0.07	MAGALLANES 5.05% 15/03/2042	405,000	USD	302,573	0.17
CONSOLIDATED EDISON 3.35% 01/04/2030	675,000	USD	597,814	0.33	MASTERCARD 2.95% 15/03/2051	375,000	USD	258,046	0.14
CROWN CASTLE INTERNATIONAL 2.25% 15/01/2031	200,000	USD	153,329	0.08	METROPOLITAN LIFE GLOBAL FUNDING 3.3% 21/03/2029	625,000	USD	556,820	0.31
CROWN CASTLE INTERNATIONAL 4% 15/11/2049	175,000	USD	128,339	0.07	MICRON TECHNOLOGY 4.975% 06/02/2026	325,000	USD	319,377	0.18
CSX 4.5% 15/11/2052	1,000,000	USD	847,594	0.47	MORGAN STANLEY 1.164% VRN 21/10/2025	300,000	USD	273,669	0.15
CVS HEALTH 2.7% 21/08/2040	600,000	USD	395,246	0.22	MORGAN STANLEY 1.512% VRN 20/07/2027	750,000	USD	641,216	0.35
DISCOVERY COMMUNICATIONS 3.625% 15/05/2030	700,000	USD	580,358	0.32	MORGAN STANLEY 4.457% VRN 22/04/2039	300,000	USD	255,094	0.14
EQUIFAX 2.35% 15/09/2031	310,000	USD	234,776	0.13	NIKE 2.75% 27/03/2027	275,000	USD	253,688	0.14
EQUINIX 2.15% 15/07/2030	375,000	USD	289,316	0.16	PEPSICO 0.5% 06/05/2028	150,000	EUR	126,734	0.07
FORTUNE BRANDS HOME SECURITY 4.5% 25/03/2052	430,000	USD	299,984	0.17	PEPSICO 2.75% 30/04/2025	350,000	USD	335,540	0.19
GOLDMAN SACHS GROUP 0.673% VRN 08/03/2024	475,000	USD	464,380	0.26	PRINCIPAL LIFE GLOBAL FUNDING 1.25% 16/08/2026	560,000	USD	483,296	0.27
GOLDMAN SACHS GROUP 0.855% VRN 12/02/2026	200,000	USD	179,082	0.10	PVH CORP 3.125% 15/12/2027	500,000	EUR	432,959	0.24
GOLDMAN SACHS GROUP 0.925% VRN 21/10/2024	355,000	USD	338,464	0.19	PVH CORP 3.625% 15/07/2024	370,000	EUR	359,849	0.20
HALLIBURTON 3.8% 15/11/2025	100,000	USD	96,842	0.05	REGIONS FINANCIAL 1.8% 12/08/2028	590,000	USD	487,842	0.27
HCA 3.5% 15/07/2051	500,000	USD	313,499	0.17	SALESFORCECOM 1.5% 15/07/2028	1,000,000	USD	843,530	0.47
HCA 4.625% 15/03/2052	160,000	USD	120,354	0.07	STATE STREET 3.1% 15/05/2023	200,000	USD	198,710	0.11
HOME DEPOT 3.35% 15/04/2050	350,000	USD	253,428	0.14					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global ESG Corporate Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SYNCHRONY FINANCIAL 2.875% 28/10/2031	440,000	USD	313,447	0.17	WELLTOWER 2.75% 15/01/2031	550,000	USD	436,539	0.24
SYNCHRONY FINANCIAL 4.875% 13/06/2025	615,000	USD	595,057	0.33				51,121,558	28.30
TEXAS INSTRUMENTS 2.7% 15/09/2051	400,000	USD	273,131	0.15	TOTAL BONDS			77,973,002	43.15
TEXAS INSTRUMENTS 4.1% 16/08/2052	900,000	USD	776,630	0.43	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			77,973,002	43.15
TMOBILE USA 3.3% 15/02/2051	600,000	USD	394,561	0.22	COLLECTIVE INVESTMENT SCHEMES				
US (GOVT) 1.75% 15/08/2041	1,077,000	USD	742,204	0.41	GREAT BRITAIN				
US (GOVT) 1.875% 15/11/2051	5,324,000	USD	3,554,185	1.96	HSBC CORPORATE BOND FUND INSTITUTIONAL ACCUMULATION	4,763,000	GBP	15,908,267	8.80
US (GOVT) 2% 15/11/2041	1,450,000	USD	1,045,586	0.58				15,908,267	8.80
US (GOVT) 2.25% 15/02/2052	2,160,000	USD	1,583,719	0.87	IRELAND				
US (GOVT) 2.375% 15/02/2042	750,000	USD	578,613	0.32	HSBC GLOBAL LIQUIDITY FUND	167	USD	167	0.00
US (GOVT) 2.625% 31/07/2029	3,300,000	USD	3,047,086	1.68				167	0.00
US (GOVT) 2.75% 15/08/2032	1,000,000	USD	919,297	0.51	TOTAL COLLECTIVE INVESTMENT SCHEMES			15,908,434	8.80
US (GOVT) 2.875% 15/05/2052	1,525,000	USD	1,290,412	0.71	OTHER TRANSFERABLE SECURITIES				
US (GOVT) 3.125% 31/08/2027	1,870,000	USD	1,800,459	0.99	BONDS				
US (GOVT) 3.125% 31/08/2029	400,000	USD	381,500	0.21	SWEDEN				
US (GOVT) 3.25% 15/05/2042	600,000	USD	535,922	0.30	SKANDINAVISKA ENSKILDA BANKEN 0.65% 09/09/2024	380,000	USD	349,789	0.20
US BANCORP 2.491% VRN 03/11/2036	965,000	USD	724,038	0.40				349,789	0.20
US BANCORP 4.967% VRN 22/07/2033	1,000,000	USD	938,443	0.52	UNITED STATES				
VERIZON COMMUNICATIONS 1.5% 18/09/2030	400,000	USD	301,472	0.17	DAIMLER FINANCE NORTH AMERICA 0.75% 01/03/2024	350,000	USD	330,038	0.18
VERIZON COMMUNICATIONS 2.355% 15/03/2032	377,000	USD	291,550	0.16				330,038	0.18
VERIZON COMMUNICATIONS 2.85% 03/09/2041	500,000	USD	333,842	0.18	TOTAL BONDS			679,827	0.38
VMWARE 4.65% 15/05/2027	325,000	USD	312,013	0.17	TOTAL OTHER TRANSFERABLE SECURITIES			679,827	0.38
WALT DISNEY 1.75% 13/01/2026	375,000	USD	340,351	0.19	TOTAL INVESTMENTS			171,517,200	94.91
WALT DISNEY 3.6% 13/01/2051	350,000	USD	262,256	0.15	OTHER NET ASSETS			9,196,644	5.09
WELLS FARGO 3.526% VRN 24/03/2028	1,000,000	USD	909,374	0.50	TOTAL NET ASSETS			180,713,844	100.00
WELLS FARGO FRN 25/04/2026	1,000,000	USD	997,800	0.55					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Government Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENT					DENMARK (GOVT) 0.5%				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					15/11/2027	19,500,000	DKK	2,340,342	0.09
BONDS					DENMARK (GOVT) 1.5%	5,000,000	DKK	655,615	0.03
AUSTRALIA					DENMARK (GOVT) 4.5%	7,000,000	DKK	1,162,390	0.04
AUSTRALIA (GOVT) 0.25%								8,342,296	0.32
21/11/2024	23,300,000	AUD	14,013,977	0.54	FRANCE				
AUSTRALIA (GOVT) 0.25%	15,000,000	AUD	8,710,276	0.33	FRANCE (GOVT) 0%				
AUSTRALIA (GOVT) 1.75%	2,000,000	AUD	786,838	0.03	25/02/2024	40,000,000	EUR	38,238,119	1.47
AUSTRALIA (GOVT) 2.25%	22,190,000	AUD	13,232,626	0.51	FRANCE (GOVT) 0%	5,000,000	EUR	4,570,400	0.17
AUSTRALIA (GOVT) 2.5%	3,750,000	AUD	2,204,692	0.09	FRANCE (GOVT) 0%	10,000,000	EUR	7,765,372	0.30
AUSTRALIA (GOVT) 2.75%	3,394,000	AUD	2,164,560	0.08	FRANCE (GOVT) 0%	25,000,000	EUR	19,040,392	0.73
AUSTRALIA (GOVT) 3%	890,000	AUD	475,383	0.02	FRANCE (GOVT) 0.5%	7,000,000	EUR	4,507,913	0.17
AUSTRALIA (GOVT) 3.25%	1,300,000	AUD	831,299	0.03	FRANCE (GOVT) 0.5%	5,000,000	EUR	2,997,297	0.12
AUSTRALIA (GOVT) 4.25%	567,000	AUD	372,592	0.01	FRANCE (GOVT) 0.5%	5,000,000	EUR	1,945,956	0.07
AUSTRALIA (GOVT) 4.75%	6,610,000	AUD	4,448,919	0.17	FRANCE (GOVT) 0.75%	4,500,000	EUR	2,504,222	0.10
			47,241,162	1.81	FRANCE (GOVT) 1.25%	3,000,000	EUR	2,476,760	0.10
BELGIUM					FRANCE (GOVT) 1.25%	1,470,000	EUR	1,169,653	0.04
BELGIUM (GOVT) 0.1%					FRANCE (GOVT) 1.5%	6,000,000	EUR	4,243,401	0.16
22/06/2030	4,000,000	EUR	3,275,741	0.12	FRANCE (GOVT) 2%	970,000	EUR	781,441	0.03
BELGIUM (GOVT) 0.65%	2,500,000	EUR	1,045,286	0.04	FRANCE (GOVT) 4%	1,763,000	EUR	1,933,217	0.07
BELGIUM (GOVT) 0.9%	930,000	EUR	825,817	0.03	FRANCE (GOVT) 4.25%	9,290,000	EUR	9,336,630	0.36
BELGIUM (GOVT) 1%	2,100,000	EUR	1,979,289	0.08	FRANCE (GOVT) 4.5%	2,516,000	EUR	2,949,447	0.11
BELGIUM (GOVT) 1.45%	9,500,000	EUR	7,533,245	0.29	FRANCE (GOVT) 4.75%	3,000,000	EUR	3,485,351	0.13
BELGIUM (GOVT) 2.6%	6,730,000	EUR	6,682,452	0.26				107,945,571	4.13
BELGIUM (GOVT) 3.75%	2,000,000	EUR	2,153,606	0.08	GERMANY				
			23,495,436	0.90	GERMANY (GOVT) 0%				
CANADA					10/03/2023	48,000,000	EUR	46,823,928	1.79
CANADA (GOVT) 3.5%					GERMANY (GOVT) 0%	40,000,000	EUR	38,312,302	1.47
01/12/2045	5,000,000	CAD	3,891,451	0.15	15/03/2024	23,500,000	EUR	20,454,817	0.78
			3,891,451	0.15	GERMANY (GOVT) 0%	40,000,000	EUR	32,320,549	1.24
DENMARK					15/02/2032	38,500,000	EUR	27,982,932	1.07
DENMARK (GOVT) 0%					15/05/2036				
15/11/2031	40,000,000	DKK	4,183,949	0.16					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Government Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
GERMANY (GOVT) 0%					ITALY (GOVT) 2.45%				
15/08/2050	2,500,000	EUR	1,373,668	0.05	01/09/2050	7,500,000	EUR	5,099,286	0.20
GERMANY (GOVT) 0%					ITALY (GOVT) 2.8%				
15/08/2050 (DE0001030724)	10,000,000	EUR	5,512,732	0.21	01/03/2067	400,000	EUR	278,136	0.01
GERMANY (GOVT) 0.5%					ITALY (GOVT) 3.75%				
15/02/2025	3,400,000	EUR	3,238,690	0.13	01/09/2024	12,500,000	EUR	12,444,359	0.48
GERMANY (GOVT) 1%					ITALY (GOVT) 4.75%				
15/05/2038	10,000,000	EUR	8,194,474	0.32	01/09/2028	4,310,000	EUR	4,416,495	0.17
GERMANY (GOVT) 1.25%					ITALY (GOVT) 7.25%				
15/08/2048	2,000,000	EUR	1,630,957	0.06	01/11/2026	3,000,000	EUR	3,373,650	0.13
			185,845,049	7.12				60,791,273	2.33
GREAT BRITAIN					JAPAN				
UK (GOVT) 0.125%					JAPAN (GOVT) 0.005%				
31/01/2023	15,000,000	GBP	16,581,149	0.64	01/06/2023	1,500,000,000	JPY	10,375,613	0.40
UK (GOVT) 0.125%					JAPAN (GOVT) 0.005%				
31/01/2024	20,000,000	GBP	21,152,211	0.81	01/02/2024	6,500,000,000	JPY	44,961,652	1.72
UK (GOVT) 0.125%					JAPAN (GOVT) 0.005%				
30/01/2026	14,300,000	GBP	13,862,686	0.53	01/07/2024	1,000,000,000	JPY	6,916,533	0.27
UK (GOVT) 0.125%					JAPAN (GOVT) 0.005%				
31/01/2028	10,000,000	GBP	8,956,091	0.34	20/06/2026	2,000,000,000	JPY	13,831,816	0.53
UK (GOVT) 0.875%					JAPAN (GOVT) 0.005%				
31/07/2033	14,073,000	GBP	11,170,379	0.43	20/12/2026	2,000,000,000	JPY	13,811,831	0.53
UK (GOVT) 0.875%					JAPAN (GOVT) 0.1%				
31/01/2046	25,300,000	GBP	15,270,420	0.58	01/01/2023	500,000,000	JPY	3,457,225	0.13
UK (GOVT) 1% 31/01/2032	16,500,000	GBP	13,892,483	0.53	JAPAN (GOVT) 0.1%				
UK (GOVT) 1.125%					01/02/2023	5,000,000,000	JPY	34,582,940	1.32
22/10/2073	3,500,000	GBP	1,950,647	0.07	JAPAN (GOVT) 0.1%				
UK (GOVT) 1.25%					20/06/2023	17,900,000,000	JPY	123,883,053	4.75
31/07/2051	4,000,000	GBP	2,498,858	0.10	JAPAN (GOVT) 0.1%				
UK (GOVT) 1.5% 31/07/2053	19,150,000	GBP	12,689,830	0.49	20/12/2024	2,200,000,000	JPY	15,252,037	0.58
UK (GOVT) 1.625%					JAPAN (GOVT) 0.1%				
22/10/2071	2,660,000	GBP	1,839,406	0.07	20/12/2025	1,000,000,000	JPY	6,941,664	0.27
UK (GOVT) 1.75%					JAPAN (GOVT) 0.1%				
07/09/2037	4,499,000	GBP	3,684,424	0.14	20/06/2026	2,265,000,000	JPY	15,718,096	0.60
UK (GOVT) 4.25%					JAPAN (GOVT) 0.2%				
07/06/2032	2,000,000	GBP	2,262,689	0.09	20/06/2036	2,213,350,000	JPY	14,465,174	0.55
UK (GOVT) 4.25%					JAPAN (GOVT) 0.3%				
07/09/2039	1,050,000	GBP	1,189,805	0.05	20/12/2025	995,000,000	JPY	6,950,267	0.27
UK (GOVT) 4.25%					JAPAN (GOVT) 0.3%				
07/12/2040	4,825,000	GBP	5,504,078	0.21	20/12/2039	850,000,000	JPY	5,336,588	0.20
			132,505,156	5.08	JAPAN (GOVT) 0.4%				
ITALY					20/06/2041	1,350,000,000	JPY	8,439,335	0.32
ITALY (GOVT) 0%					JAPAN (GOVT) 0.4%				
15/01/2024	5,000,000	EUR	4,733,877	0.18	20/12/2049	550,000,000	JPY	3,013,322	0.12
ITALY (GOVT) 0.95%					JAPAN (GOVT) 0.5%				
15/09/2027	15,000,000	EUR	12,884,376	0.49	20/09/2024	800,000,000	JPY	5,587,706	0.21
ITALY (GOVT) 0.95%					JAPAN (GOVT) 0.5%				
01/03/2037	7,500,000	EUR	4,679,268	0.18	20/12/2040	4,500,000,000	JPY	28,842,703	1.11
ITALY (GOVT) 1.8%					JAPAN (GOVT) 0.5%				
01/03/2041	14,500,000	EUR	9,488,277	0.36	20/12/2041	3,500,000,000	JPY	22,329,070	0.86
ITALY (GOVT) 2.15%					JAPAN (GOVT) 0.5%				
01/03/2072	2,000,000	EUR	1,179,498	0.05	20/03/2060	1,475,000,000	JPY	7,519,396	0.29
ITALY (GOVT) 2.25%									
01/09/2036	2,903,000	EUR	2,214,051	0.08					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Government Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
JAPAN (GOVT) 0.6%					SPAIN (GOVT) 1%				
20/12/2036	1,200,000,000	JPY	8,231,624	0.32	31/10/2050	8,000,000	EUR	4,271,757	0.16
JAPAN (GOVT) 0.6%					SPAIN (GOVT) 1.2%				
20/09/2050	1,250,000,000	JPY	7,167,203	0.27	31/10/2040	4,000,000	EUR	2,691,543	0.10
JAPAN (GOVT) 0.7%					SPAIN (GOVT) 1.45%				
20/12/2050	2,400,000,000	JPY	14,125,955	0.54	31/10/2071	2,000,000	EUR	973,955	0.04
JAPAN (GOVT) 0.7%					SPAIN (GOVT) 3.45%				
20/03/2051	750,000,000	JPY	4,398,309	0.17	30/07/2066	1,290,000	EUR	1,190,444	0.05
JAPAN (GOVT) 0.7%					SPAIN (GOVT) 5.15%				
20/09/2051	1,000,000,000	JPY	5,837,473	0.22	31/10/2028	8,020,000	EUR	8,870,450	0.34
JAPAN (GOVT) 0.7%					SPAIN (GOVT) 5.15%				
20/12/2051	1,500,000,000	JPY	8,747,660	0.33	31/10/2044	1,100,000	EUR	1,342,022	0.05
JAPAN (GOVT) 0.7%								51,289,476	1.96
20/03/2061	400,000,000	JPY	2,171,298	0.08	UNITED STATES				
JAPAN (GOVT) 1%					US (GOVT) 1.75%				
20/12/2035	1,300,000,000	JPY	9,463,951	0.36	15/05/2023	15,000,000	USD	14,791,699	0.57
JAPAN (GOVT) 1.3%					US (GOVT) 2.625%				
20/06/2052	300,000,000	JPY	2,063,158	0.08	15/02/2029	3,700,000	USD	3,425,680	0.13
JAPAN (GOVT) 1.9%					US (GOVT) 5.375%				
20/09/2023	1,320,000,000	JPY	9,298,879	0.36	15/02/2031	12,719,000	USD	14,131,008	0.54
JAPAN (GOVT) 1.9%					US (GOVT) 6.125%				
20/03/2024	600,000,000	JPY	4,265,592	0.16	15/11/2027	9,000,000	USD	9,862,383	0.38
JAPAN (GOVT) 1.9%								42,210,770	1.62
20/09/2042	265,000,000	JPY	2,127,345	0.08	TOTAL BONDS			1,165,338,596	44.64
JAPAN (GOVT) 2.5%					TOTAL TRANSFERABLE SECURITIES				
20/03/2036	80,000,000	JPY	688,430	0.03	ADMITTED TO AN OFFICIAL STOCK			1,165,338,596	44.64
			470,802,898	18.03	EXCHANGE LISTING				
NETHERLANDS					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
NETHERLANDS (GOVT) 0%					MARKET				
15/01/2024	1,600,000	EUR	1,534,101	0.06	BONDS				
NETHERLANDS (GOVT) 0%					AUSTRALIA				
15/01/2027	10,000,000	EUR	8,982,317	0.34	AUSTRALIA (GOVT) 1%				
NETHERLANDS (GOVT) 0%					21/12/2030	14,000,000	AUD	7,216,817	0.28
15/01/2038	7,500,000	EUR	4,954,084	0.19	AUSTRALIA (GOVT) 1.25%				
NETHERLANDS (GOVT) 0%					21/05/2032	10,000,000	AUD	5,089,137	0.19
15/01/2052	3,500,000	EUR	1,727,969	0.07				12,305,954	0.47
NETHERLANDS (GOVT) 0.25%					BELGIUM				
15/07/2025	2,550,000	EUR	2,390,981	0.09	BELGIUM (GOVT) 0%				
NETHERLANDS (GOVT) 0.5%					22/10/2027	6,000,000	EUR	5,237,483	0.20
15/07/2032	7,500,000	EUR	6,124,726	0.24	BELGIUM (GOVT) 1%				
NETHERLANDS (GOVT) 2%					22/06/2031	4,076,000	EUR	3,510,519	0.14
15/07/2024	2,400,000	EUR	2,363,415	0.09				8,748,002	0.34
NETHERLANDS (GOVT) 4%					CANADA				
15/01/2037	2,550,000	EUR	2,900,465	0.11	CANADA (GOVT) 0.25%				
			30,978,058	1.19	01/02/2023	23,000,000	CAD	16,551,097	0.63
SPAIN					CANADA (GOVT) 0.25%				
SPAIN (GOVT) 0.1%					01/03/2026	25,000,000	CAD	16,318,101	0.63
30/04/2031	21,000,000	EUR	16,012,436	0.61	CANADA (GOVT) 1.25%				
SPAIN (GOVT) 0.7%					01/06/2030	28,050,000	CAD	17,838,832	0.68
30/04/2032	10,000,000	EUR	7,800,751	0.30					
SPAIN (GOVT) 0.85%									
30/07/2037	12,000,000	EUR	8,136,118	0.31					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Government Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CANADA (GOVT) 1.5% 01/05/2024	60,000,000	CAD	42,139,740	1.62	US (GOVT) 0.75% 31/03/2026	20,000,000	USD	17,807,813	0.68
CANADA (GOVT) 1.5% 01/12/2031	5,000,000	CAD	3,177,570	0.12	US (GOVT) 0.875% 31/01/2024	20,000,000	USD	19,124,609	0.73
CANADA (GOVT) 1.75% 01/03/2023	3,440,000	CAD	2,483,406	0.10	US (GOVT) 1% 15/12/2024	20,000,000	USD	18,667,188	0.71
CANADA (GOVT) 1.75% 01/12/2053	4,000,000	CAD	2,182,745	0.08	US (GOVT) 1.125% 15/08/2040	7,000,000	USD	4,367,891	0.17
CANADA (GOVT) 2.5% 01/06/2024	7,730,000	CAD	5,514,356	0.21	US (GOVT) 1.25% 30/06/2028	20,000,000	USD	17,220,313	0.66
CANADA (GOVT) 5.75% 01/06/2029	2,250,000	CAD	1,892,181	0.07	US (GOVT) 1.375% 15/11/2031	5,000,000	USD	4,085,547	0.16
			108,098,028	4.14	US (GOVT) 1.375% 15/11/2040	34,000,000	USD	22,145,156	0.85
FRANCE					US (GOVT) 1.375% 15/08/2050	12,000,000	USD	7,024,688	0.27
FRANCE (GOVT) 0% 25/02/2027	40,000,000	EUR	35,580,464	1.36	US (GOVT) 1.5% 29/02/2024	94,000,000	USD	90,482,344	3.47
			35,580,464	1.36	US (GOVT) 1.5% 30/11/2028	22,000,000	USD	19,055,781	0.73
ITALY					US (GOVT) 1.625% 15/11/2050	22,000,000	USD	13,792,969	0.53
ITALY (GOVT) 3.35% 01/03/2035	4,000,000	EUR	3,499,164	0.13	US (GOVT) 1.875% 28/02/2027	35,000,000	USD	31,989,453	1.22
ITALY (GOVT) 4.75% 01/09/2044	3,550,000	EUR	3,620,697	0.14	US (GOVT) 1.875% 15/02/2032	87,500,000	USD	74,552,734	2.86
			7,119,861	0.27	US (GOVT) 1.875% 15/02/2041	46,000,000	USD	32,800,156	1.26
NETHERLANDS					US (GOVT) 1.875% 15/02/2051	39,500,000	USD	26,406,367	1.01
NETHERLANDS (GOVT) 0.25% 15/07/2029	3,000,000	EUR	2,576,645	0.10	US (GOVT) 1.875% 15/11/2051	7,500,000	USD	5,006,836	0.19
NETHERLANDS (GOVT) 1.75% 15/07/2023	560,000	EUR	549,165	0.02	US (GOVT) 2% 31/05/2024	5,520,000	USD	5,322,056	0.20
			3,125,810	0.12	US (GOVT) 2.125% 31/03/2024	6,700,000	USD	6,493,635	0.25
SWEDEN					US (GOVT) 2.25% 15/11/2024	11,200,000	USD	10,760,313	0.41
SWEDEN (GOVT) 0.75% 12/11/2029	31,000,000	SEK	2,511,488	0.10	US (GOVT) 2.25% 15/02/2052	70,000,000	USD	51,324,219	1.97
			2,511,488	0.10	US (GOVT) 2.375% 15/02/2042	49,000,000	USD	37,802,735	1.45
UNITED STATES					US (GOVT) 2.5% 15/05/2024	15,709,000	USD	15,276,389	0.58
US (GOVT) 0.25% 30/09/2023	25,000,000	USD	24,028,808	0.92	US (GOVT) 2.875% 15/05/2028	6,900,000	USD	6,514,570	0.25
US (GOVT) 0.25% 30/06/2025	10,000,000	USD	8,993,750	0.34	US (GOVT) 2.875% 15/05/2032	15,000,000	USD	13,941,797	0.53
US (GOVT) 0.25% 31/08/2025	17,000,000	USD	15,177,148	0.58	US (GOVT) 3% 15/07/2025	150,000,000	USD	145,242,188	5.56
US (GOVT) 0.375% 31/10/2023	50,000,000	USD	47,953,125	1.84	US (GOVT) 3.25% 30/06/2027	15,000,000	USD	14,513,086	0.56
US (GOVT) 0.375% 30/04/2025	3,000,000	USD	2,721,680	0.10	US (GOVT) 3.25% 30/06/2029	25,000,000	USD	24,013,672	0.92
US (GOVT) 0.375% 31/12/2025	33,000,000	USD	29,252,695	1.12	US (GOVT) 3.375% 15/05/2044	24,910,000	USD	22,391,755	0.86
US (GOVT) 0.375% 31/01/2026	110,000,000	USD	97,130,859	3.72				1,100,598,095	42.16
US (GOVT) 0.375% 31/07/2027	20,000,000	USD	16,862,500	0.65				1,278,087,702	48.96
US (GOVT) 0.5% 28/02/2026	87,500,000	USD	77,413,574	2.97	TOTAL BONDS				
US (GOVT) 0.5% 30/04/2027	12,000,000	USD	10,249,219	0.39	TOTAL TRANSFERABLE SECURITIES				
US (GOVT) 0.5% 31/08/2027	15,000,000	USD	12,688,477	0.49	TRADED ON ANOTHER REGULATED MARKET				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Government Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
COLLECTIVE INVESTMENT SCHEMES				
IRELAND				
HSBC GLOBAL US DOLLAR LIQUIDITY FUND "W"	10,798,029	USD	11,129,097	0.43
			11,129,097	0.43
LUXEMBOURG				
HGIF BOND TOTAL RETURN Z ACC	10,370,000	USD	117,564,690	4.50
			117,564,690	4.50
TOTAL COLLECTIVE INVESTMENT SCHEMES			128,693,787	4.93
TOTAL INVESTMENTS			2,572,120,085	98.53
OTHER NET ASSETS			38,246,565	1.47
TOTAL NET ASSETS			2,610,366,650	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Green Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
INVESTMENTS					SOCIETE GENERALE 0.875% VRN 22/09/2028				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					VINCI 0% 27/11/2028				
BONDS									
AUSTRALIA									
WESTPAC BANKING 0.766% VRN 13/05/2031	440,000	EUR	365,310	1.41					
				365,310	1.41				
BELGIUM									
BELFIUS BANK 0.375% 08/06/2027	300,000	EUR	250,072	0.97					
EUROPEAN UNION 0.40% 04/02/2037	400,000	EUR	272,266	1.05					
FLUVIUS SYSTEM OPERATOR 0.25% 02/12/2030	300,000	EUR	222,173	0.86					
				744,511	2.88				
CHINA									
ENN ENERGY HOLDINGS 2.625% 17/09/2030	250,000	USD	204,153	0.79					
				204,153	0.79				
DENMARK									
ORSTED 1.5% 26/11/2029	310,000	EUR	265,921	1.03					
				265,921	1.03				
FINLAND									
KOJAMO OYJ 0.875% 28/05/2029	330,000	EUR	226,895	0.88					
NORDEA BANK 0.5% 19/03/2031	260,000	EUR	191,169	0.74					
UPMKYMMENE OYJ 0.125% 19/11/2028	230,000	EUR	179,722	0.69					
				597,786	2.31				
FRANCE									
BANQUE FEDERATIVE DU CREDIT MUTU 0.25% 29/06/2028	300,000	EUR	241,328	0.93					
CNP ASSURANCES 2% VRN 27/07/2050	300,000	EUR	229,981	0.89					
ELECTRICITE DE FRANCE 5% VRN PERP	200,000	EUR	172,269	0.67					
ENGIE 1.5% VRN PERP	400,000	EUR	301,371	1.16					
ENGIE 2.125% 30/03/2032	200,000	EUR	164,988	0.64					
LA BANQUE POSTALE 1.375% 24/04/2029	300,000	EUR	243,291	0.94					
SNCF RESEAU 0.75% 25/05/2036	400,000	EUR	286,261	1.11					
SOCIETE DU GRAND PARIS 1% 18/02/2070	200,000	EUR	88,890	0.34					
SOCIETE DU GRAND PARIS EPIC 1.125% 22/10/2028	1,000,000	EUR	898,864	3.47					
					GERMANY				
					DAIMLER 0.75% 10/09/2030				
					DEUTSCHE BANK 1.686% 19/03/2026				
					EON 0% 28/08/2024				
					EON 0.6% 01/10/2032				
					EUROGRID 1.113% 15/05/2032				
					EVONIK INDUSTRIES 2.25% 25/09/2027				
					KREDITANSTALT FUER WIEDERAUFBAU 1% 01/10/2026				
					VONOVIA 0.625% 24/03/2031				
				3,035,667	11.73				
					GREAT BRITAIN				
					BARCLAYS 0.625% 14/11/2023				
					SSE 1.375% 04/09/2027				
					VODAFONE GROUP 0.9% 24/11/2026				
					VODAFONE GROUP 2.625% VRN 27/08/2080				
				1,155,828	4.46				
					GUERNSEY				
					GLOBALWORTH REAL ESTATE INVESTMENT 2.95% 29/07/2026				
				169,121	0.65				
					INDONESIA				
					STAR ENERGY GEOTHERMAL DARAJAT 4.85% 14/10/2038				
				174,263	0.67				
					IRELAND				
					BANK OF IRELAND GROUP 0.375% VRN 10/05/2027				
				278,775	1.08				
					ITALY				
					ASSICURAZIONI GENERALI 2.429% 14/07/2031				
					ENEL 3.375% VRN 24/11/2081				
					INTESA SANPAOLO 0.75% 16/03/2028				
					UNICREDIT 0.8% VRN 05/07/2029				
				1,144,163	4.42				
					LUXEMBOURG				
					EUROPEAN INVESTMENT BANK 1% 14/11/2042				
				346,405	1.34				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Green Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
EUROPEAN INVESTMENT					UNITED STATES				
BANK 1.5% 15/11/2047	250,000	EUR	187,962	0.73	CITIGROUP 3.713% VRN				
EUROPEAN INVESTMENT					22/09/2028	200,000	EUR	191,885	0.74
BANK 1.625% 13/05/2031	500,000	USD	420,004	1.62				191,885	0.74
SELP FINANCE SARL					TOTAL BONDS			16,892,038	65.26
0.875% 27/05/2029	230,000	EUR	166,386	0.64	TOTAL TRANSFERABLE SECURITIES			16,892,038	65.26
			1,120,757	4.33	ADMITTED TO AN OFFICIAL STOCK				
NETHERLANDS					EXCHANGE LISTING				
ABN AMRO BANK 0.5%					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
23/09/2029	300,000	EUR	228,357	0.88	MARKET				
COOPERATIEVE RABOBANK					BONDS				
1.106% VRN 24/02/2027	560,000	USD	480,187	1.85	BELGIUM				
EDP FINANCE 1.875%					KBC GROUP 0.375% VRN				
13/10/2025	200,000	EUR	187,900	0.73	16/06/2027	300,000	EUR	257,534	0.99
ENEL FINANCE INTERNATIONAL								257,534	0.99
1.125% 16/09/2026	300,000	EUR	265,524	1.03	CANADA				
ENEXIS HOLDING 0.375%					CANADIAN IMPERIAL BANK OF				
14/04/2033	380,000	EUR	261,146	1.01	COMMER 0.95% 23/10/2025	500,000	USD	441,946	1.71
LEASEPLAN CORP 1.375%								441,946	1.71
07/03/2024	400,000	EUR	380,418	1.47	FRANCE				
NEDERLANDSE WATERSCHAPSBANK					AXA 1.375% VRN 07/10/2041	440,000	EUR	306,609	1.18
0% 02/10/2034	300,000	EUR	203,006	0.78	BNP PARIBAS 1.675% VRN				
TENNET HOLDING 1.125%					30/06/2027	760,000	USD	647,001	2.50
09/06/2041	150,000	EUR	93,071	0.36	CREDIT AGRICOLE 0.375%				
TENNET HOLDING 2%					21/10/2025	400,000	EUR	358,593	1.39
05/06/2034	390,000	EUR	313,814	1.21				1,312,203	5.07
			2,413,423	9.32	GERMANY				
NORWAY					COMMERZBANK 3% VRN				
STATKRAFT 2.875%					14/09/2027	200,000	EUR	181,544	0.70
13/09/2029	100,000	EUR	94,447	0.36	DEUTSCHE WOHNEN 1.3%				
			94,447	0.36	07/04/2041	200,000	EUR	106,806	0.41
PORTUGAL					MUENCHENER RUECKVERSICHERUN				
EDP ENERGIAS DE PORTUGAL					5.875% VRN 23/05/2042	400,000	USD	378,764	1.47
1.875% VRN 02/08/2081	300,000	EUR	240,833	0.93				667,114	2.58
			240,833	0.93	LUXEMBOURG				
SPAIN					GRAND CITY PROPERTIES				
BANCO SANTANDER 0.3%					1.5% VRN PERP	200,000	EUR	139,798	0.54
04/10/2026	200,000	EUR	171,080	0.66	SEGRO CAPITAL 0.5%				
BANCO SANTANDER 0.625%					22/09/2031	230,000	EUR	156,525	0.60
VRN 24/06/2029	200,000	EUR	157,387	0.61				296,323	1.14
BANKINTER 0.625%					NETHERLANDS				
06/10/2027	300,000	EUR	239,495	0.92	CTP 1.25% 21/06/2029	340,000	EUR	234,792	0.91
CAIXABANK 0.5% VRN					DIGITAL DUTCH FINCO 1%				
09/02/2029	400,000	EUR	309,476	1.20	15/01/2032	450,000	EUR	302,248	1.17
RED ELECTRICA FINANCIACIONES					IBERDROLA INTERNATIONAL				
0.5% 24/05/2033	300,000	EUR	218,116	0.84	1.825% VRN PERP	400,000	EUR	281,999	1.09
			1,095,554	4.23	ING GROEP 4.625%				
SWITZERLAND					06/01/2026	550,000	USD	530,466	2.04
CREDIT SUISSE 0.45%								1,349,505	5.21
19/05/2025	150,000	EUR	134,060	0.52					
			134,060	0.52					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Green Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets
SWEDEN				
SVENSKA HANDELSBANKEN				
2.625% 05/09/2029	300,000	EUR	275,686	1.06
TELIA 1.375% VRN				
11/05/2081	320,000	EUR	270,179	1.04
VATTENFALL 0.125%				
12/02/2029	430,000	EUR	340,774	1.32
VOLVO CAR 4.25%				
31/05/2028	100,000	EUR	85,033	0.33
			971,672	3.75
SWITZERLAND				
UBS AGLONDON 0.01%				
29/06/2026	300,000	EUR	256,755	0.99
			256,755	0.99
UNITED STATES				
ALEXANDRIA REAL ESTATE				
EQUITIES 3.8% 15/04/2026	230,000	USD	220,298	0.85
BOSTON PROPERTIES 3.4%				
21/06/2029	350,000	USD	296,903	1.15
CONSOLIDATED EDISON OF				
NEW YORK 3.95% 01/04/2050	450,000	USD	349,843	1.35
EQUINIX 1% 15/03/2033	230,000	EUR	159,476	0.62
METROPOLITAN LIFE GLOBAL				
FUNDING 0.95% 02/07/2025	400,000	USD	360,049	1.39
PROLOGIS 1.25% 15/10/2030	270,000	USD	202,440	0.78
PRUDENTIAL FINANCIAL				
1.5% 10/03/2026	370,000	USD	330,852	1.28
WELLTOWER 2.7%				
15/02/2027	340,000	USD	304,672	1.18
			2,224,533	8.60
TOTAL BONDS			7,777,585	30.04
TOTAL TRANSFERABLE SECURITIES			7,777,585	30.04
TRADED ON ANOTHER REGULATED MARKET				
TOTAL INVESTMENTS			24,669,623	95.30
OTHER NET ASSETS			1,217,016	4.70
TOTAL NET ASSETS			25,886,639	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Income Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENT					KWG GROUP HOLDINGS 7.4% 05/03/2024				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					1,000,000 USD 228,092 0.03				
BONDS					KWG GROUP HOLDINGS 7.875% 01/09/2023				
ANGOLA					600,000 USD 136,453 0.02				
ANGOLA (GOVT) 8.25% 09/05/2028					LOGAN GROUP 4.5% 13/01/2028				
	159,000	USD	125,851	0.02	LOGAN PROPERTY HOLDINGS 6.90% 09/06/2024				
			125,851	0.02	LOGAN PROPERTY HOLDINGS 7.5% 25/08/2022				
ARGENTINA					SINOPEC CAPITAL 3.125% 4/24/2023				
ARGENTINA (GOVT) 0.125% 09/07/2035					800,000 USD 794,195 0.10				
	61,755	USD	11,371	0.00	SINOPEC GROUP OVERSEAS DEVELOPMENT 4% 13/09/2047				
			11,371	0.00	SUNAC CHINA HOLDINGS 5.95% 26/04/2024				
AUSTRIA					SUNAC CHINA HOLDINGS 6.5% 26/01/2026				
ERSTE GROUP BANK 0.875% VRN 15/11/2032					700,000 USD 100,288 0.01				
	2,500,000	EUR	1,886,892	0.25	SUNAC CHINA HOLDINGS 6.8% 20/10/2024				
ERSTE GROUP BANK 4% VRN 07/06/2033					SUNAC CHINA HOLDINGS 7.5% 01/02/2024				
	1,000,000	EUR	882,313	0.11	SUNAC CHINA HOLDINGS 8.35% 19/04/2023				
SUZANO AUSTRIA 6% 15/01/2029					TIMES CHINA HOLDINGS 5.75% 14/01/2027				
	200,000	USD	186,572	0.02	TIMES CHINA HOLDINGS 6.75% 08/07/2025				
VIENNA INSURANCE GROUP 4.875% VRN 15/06/2042					YUZHOU PROPERTIES 7.7% 20/02/2025				
	2,400,000	EUR	2,048,042	0.27	ZHENRO PROPERTIES GROUP 6.63% 07/01/2026				
			5,003,819	0.65	ZHENRO PROPERTIES GROUP 7.1% 10/09/2024				
BAHRAIN					ZHENRO PROPERTIES GROUP 7.35% 05/02/2025				
OIL AND GAS HOLDING 7.625% 07/11/2024					300,000 USD 37,993 0.01				
	832,000	USD	829,111	0.11	4,754,326				
			829,111	0.11	0.61				
BELGIUM					COLOMBIA				
ELIA SYSTEM OPERATOR 2.75% VRN PERP					TERMOCANDELARIA POWER 7.875% 30/01/2029				
	1,000,000	EUR	944,397	0.12	800,000 USD 597,682 0.08				
KBC GROUP 2.875% VRN 29/06/2025					597,682				
	2,000,000	EUR	1,928,023	0.25	0.08				
			2,872,420	0.37	EGYPT				
CHINA					EGYPT (GOVT) 5.25% 06/10/2025				
ALIBABA GROUP HOLDING 3.4% 06/12/2027					2,150,000 USD 1,680,938 0.22				
	200,000	USD	179,911	0.02	EGYPT (GOVT) 7.3% 30/09/2033				
ALIBABA GROUP HOLDING 4.4% 06/12/2057					EGYPT (GOVT) 7.903% 21/02/2048				
	250,000	USD	181,208	0.02	EGYPT (GOVT) 8.7002% 01/03/2049				
CHINA AOYUAN 6.2% 24/03/2026					EGYPT (GOVT) 8.75% 30/09/2051				
	1,200,000	USD	82,264	0.01	500,000 USD 276,792 0.04				
CHINA AOYUAN GROUP 6.35% 08/02/2024					2,691,026				
	600,000	USD	41,025	0.00	0.35				
CHINA SCE GROUP HOLDINGS 7.25% 19/04/2023									
	2,000,000	USD	640,859	0.08					
CHINA SCE GROUP HOLDINGS 7.375% 09/04/2024									
	200,000	USD	46,628	0.01					
COUNTRY GARDEN HOLDINGS 6.15% 17/09/2025									
	1,100,000	USD	376,294	0.05					
HUARONG FINANCE II 5% 19/11/2025									
	500,000	USD	428,045	0.06					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Income Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
FINLAND					VONOVIA 0.625% 24/03/2031	2,800,000	EUR	1,892,816	0.25
FORTUM 0.875% 27/02/2023	3,000,000	EUR	2,911,544	0.38				12,057,905	1.56
SAMPO 2.5% VRN 03/09/2052	3,450,000	EUR	2,479,655	0.32	GHANA				
			5,391,199	0.70	GHANA (GOVT) 7.875% 26/03/2027	530,000	USD	219,415	0.03
FRANCE					GHANA (GOVT) 7.875% 11/02/2035	470,000	USD	175,872	0.02
ALD 4% 05/07/2027	1,400,000	EUR	1,336,026	0.17	GHANA (GOVT) 8.627% 16/06/2049	1,876,000	USD	701,089	0.09
AXA 3.875% VRN PERP	2,000,000	EUR	1,830,827	0.24				1,096,376	0.14
BNP PARIBAS 1.125% VRN 15/01/2032	2,000,000	EUR	1,597,849	0.21	GREAT BRITAIN				
BPCE 0.5% 24/02/2027	2,400,000	EUR	2,017,951	0.26	ANTOFAGASTA 5.625% 13/05/2032	350,000	USD	322,725	0.04
CNP ASSURANCES 2% VRN 27/07/2050	2,000,000	EUR	1,533,207	0.20	BP CAPITAL MARKETS 4.375% VRN PERP	1,645,000	USD	1,510,989	0.20
CNP ASSURANCES 2.5% VRN 30/06/2051	2,000,000	EUR	1,547,480	0.20	GREENE KING FINANCE FRN 15/03/2036	1,505,000	GBP	1,280,106	0.17
CREDIT AGRICOLE ASSURANCES 4.5% VRN PERP	3,000,000	EUR	2,788,358	0.36	LOGICOR 1.875% 17/11/2026	1,500,000	GBP	1,401,483	0.18
LA BANQUE POSTALE 1.375% 24/04/2029	1,700,000	EUR	1,378,650	0.18	ROYAL BANK OF SCOTLAND 4.269% VRN 22/03/2025	745,000	USD	725,136	0.09
LA BANQUE POSTALE 2% 13/07/2028	4,600,000	EUR	3,973,334	0.51	ROYAL BANK OF SCOTLAND GROUP 3.073% VRN 22/05/2028	540,000	USD	466,787	0.06
NERVAL 2.875% 14/04/2032	2,000,000	EUR	1,608,820	0.21	ROYAL BANK OF SCOTLAND GROUP 3.754% VRN 01/11/2029	200,000	USD	185,355	0.03
ORANGE 2.375% VRN PERP	2,000,000	EUR	1,812,611	0.23	SSE 4% VRN PERP	2,000,000	EUR	1,725,253	0.22
ORANGE 5% VRN PERP	2,000,000	EUR	1,940,228	0.25	STANDARD CHARTERED 1.822% 23/11/2025	4,025,000	USD	3,658,900	0.47
PEUGEOT 2.75% 15/05/2026	3,900,000	EUR	3,637,993	0.47	TRAFFORD CENTRE FINANCE FRN 28/04/2035	2,000,000	GBP	685,500	0.09
RCI BANQUE 4.75% 06/07/2027	2,900,000	EUR	2,790,631	0.36	VODAFONE GROUP 2.625% VRN 27/08/2080	3,000,000	EUR	2,534,539	0.33
SCOR 3% VRN 08/06/2046	2,000,000	EUR	1,788,115	0.23				14,496,773	1.88
SOCIETE GENERALE 0.75% 25/01/2027	3,000,000	EUR	2,511,912	0.32	HONG KONG				
SOLVAY FINANCE 5.425% VRN PERP	4,000,000	EUR	3,878,731	0.50	CNAC HK FINBRIDGE 3.375% 19/06/2024	850,000	USD	824,493	0.11
TDF INFRASTRUCTURE SASU 1.75% 01/12/2029	2,400,000	EUR	1,817,170	0.24	HUARONG FINANCE 3.75% 29/05/2024	1,000,000	USD	913,884	0.12
TOTAL 2.625% VRN	4,000,000	EUR	3,599,594	0.47	SHIMAO PROPERTY HOLDINGS 5.6% 15/07/2026	1,900,000	USD	237,720	0.03
VEOLIA ENVIRONNEMENT 2.25% VRN PERP	4,000,000	EUR	3,396,062	0.44	SHIMAO PROPERTY HOLDINGS 6.125% 21/02/2024	200,000	USD	25,425	0.00
			46,785,549	6.05	STUDIO CITY FINANCE 5% 15/01/2029	360,000	USD	162,729	0.02
GABON								2,164,251	0.28
GABONESE (GOVT) 6.95% 16/06/2025	950,000	USD	790,962	0.10	HUNGARY				
			790,962	0.10	HUNGARY (GOVT) 5.5% 16/06/2034	430,000	USD	365,469	0.05
GERMANY								365,469	0.05
ALLIANZ 3.375% VRN PERP	4,000,000	EUR	3,724,513	0.48	INDIA				
DEUTSCHE BANK 3.035% VRN 28/05/2032	880,000	USD	633,630	0.08	CANARA BANKLONDON 3.875% 28/03/2024	423,000	USD	414,783	0.05
MERCK KGAA 2.875% VRN 25/06/2079	800,000	EUR	671,497	0.09				414,783	0.05
MUENCHENER RUECKVERSICHERUNG 3.25% VRN 26/05/2049	3,000,000	EUR	2,573,886	0.33					
MUENCHENER RUECKVERSICHERUNGSGE 1% VRN 26/05/2042	3,900,000	EUR	2,561,563	0.33					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Income Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INDONESIA					KAZAKHSTAN				
INDONESIA (GOVT) 2.15% 28/07/2031	2,230,000	USD	1,752,366	0.22	KAZAKHSTAN TEMIR 6.95% 10/07/2042	780,000	USD	772,398	0.10
INDONESIA (GOVT) 4.15% 29/03/2027	600,000	USD	575,266	0.07	KAZMUNAYGAS NATIONAL 4.75% 19/04/2027	350,000	USD	293,166	0.04
INDONESIA (GOVT) 4.65% 20/09/2032	960,000	USD	904,738	0.12	KAZMUNAYGAS NATIONAL 5.75% 19/04/2047	400,000	USD	266,615	0.03
INDONESIA (GOVT) 4.7% 06/06/2032	500,000	USD	473,094	0.06				1,332,179	0.17
INDONESIA (GOVT) 5.45% 20/09/2052	225,000	USD	207,740	0.03	KENYA				
PERTAMINA PERSERO 3.1% 21/01/2030	1,000,000	USD	825,889	0.11	KENYA (GOVT) 8% 22/05/2032	246,000	USD	167,165	0.02
PERTAMINA PERSERO 6.5% 07/11/2048	400,000	USD	365,971	0.05				167,165	0.02
PERUSAHAAN PERSEROAN PERSERO 4% 30/06/2050	1,200,000	USD	725,172	0.09	KUWAIT				
			5,830,236	0.75	BURGAN BANK 2.75% VRN 15/12/2031	2,000,000	USD	1,592,511	0.21
IRAQ								1,592,511	0.21
IRAQ (GOVT) 5.8% 15/01/2028	2,150,000	USD	1,218,880	0.16	LUXEMBOURG				
IRAQ (GOVT) 6.752% 09/03/2023	570,000	USD	555,068	0.07	B2W DIGITAL 4.375% 20/12/2030	1,727,000	USD	1,177,011	0.15
			1,773,948	0.23	GUARA NORTE 5.198% 15/06/2034	3,470,000	USD	2,592,962	0.34
ISRAEL					JSM GLOBAL 4.75% 20/10/2030	1,112,000	USD	785,234	0.10
ISRAEL (GOVT) 3.375% 15/01/2050	1,000,000	USD	743,480	0.10	MHP 7.75% 10/05/2024	972,000	USD	489,571	0.07
			743,480	0.10	MHP LUX 6.95% 03/04/2026	350,000	USD	177,420	0.02
ITALY								5,222,198	0.68
ENEL 1.875% VRN PERP INFRASTRUTTURA WIRELESS 1.625% 21/10/2028	1,800,000	EUR	1,167,948	0.15	MEXICO				
INTESA SANPAOLO 0.75% 16/03/2028	1,333,000	EUR	1,054,908	0.14	COMISION FEDERAL DE ELECTRICIDA 4.688% 15/05/2029	1,370,000	USD	1,145,189	0.15
INTESA SANPAOLO 4.75% 06/09/2027	1,900,000	EUR	1,500,207	0.19	INFRAESTRUCTURA ENERGETICA 4.75% 15/01/2051	1,880,000	USD	1,281,747	0.17
INTESA SANPAOLO 6.375% VRN PERP	1,386,000	EUR	1,320,796	0.17	MEXICO CITY AIRPORT TRUST 5.5% 31/10/2046	400,000	USD	246,757	0.03
UNICREDIT 0.8% VRN 05/07/2029	2,000,000	EUR	1,492,548	0.19	PEMEX 6.5% 02/06/2041	500,000	USD	289,703	0.04
			1,663,458	0.22	PETROLEOS MEXICANOS 6.5% 13/03/2027	2,420,000	USD	2,035,083	0.26
			8,199,865	1.06				4,998,479	0.65
IVORY COAST					MOROCCO				
IVORY COAST (GOVT) 6.625% 22/03/2048	590,000	EUR	343,443	0.04	OCF 5.125% 23/06/2051	440,000	USD	282,338	0.04
			343,443	0.04				282,338	0.04
JAPAN					NETHERLANDS				
SOFTBANK GROUP 4% 06/07/2026	1,500,000	USD	1,263,242	0.16	AERCAP HOLDINGS 5.875% VRN 10/10/2079	3,675,000	USD	3,216,588	0.42
			1,263,242	0.16	AKELIUS RESIDENTIAL PROPERTY FINANCE 0.75% 22/02/2030	1,923,000	EUR	1,347,306	0.18
JORDAN					ARGENTUM NETHERLANDS 2.75% VRN 19/02/2049	4,000,000	EUR	3,320,710	0.43
JORDAN (GOVT) 7.75% 15/01/2028	280,000	USD	266,413	0.03	AXALTA COATING 3.75% 15/01/2025	2,500,000	EUR	2,251,672	0.29
			266,413	0.03	COMPASS GROUP FINANCE NETHERLANDS 3% 08/03/2030	2,000,000	EUR	1,860,892	0.24
					DELTA LLOYD 4.375% VRN PERP	4,500,000	EUR	4,202,287	0.54

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Income Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
GREENKO DUTCH 3.85% 29/03/2026	500,000	USD	394,051	0.05	QATAR PETROLEUM 3.125% 12/07/2041	2,630,000	USD	1,922,523	0.25
ING GROEP FRN 1% 13/11/2030	2,100,000	EUR	1,769,950	0.23	QATAR PETROLEUM 3.3% 12/07/2051	2,815,000	USD	2,005,258	0.26
ING GROEP NV 1.625% VRN 26/09/2029	1,800,000	EUR	1,634,818	0.21	QNB FINANCE 1.375% 26/01/2026	750,000	USD	665,501	0.09
NN GROUP 4.625% VRN 13/01/2048	2,000,000	EUR	1,788,340	0.23	ROMANIA			5,858,328	0.76
PROSUS 4.027% 03/08/2050	2,580,000	USD	1,473,659	0.19	ROMANIA (GOVT) 3% 27/02/2027	600,000	USD	508,696	0.06
SIEMENS FINANCIERINGSMAATSCHAPPI 2.75% 09/09/2030	2,100,000	EUR	1,949,461	0.25	ROMANIA (GOVT) 3.375% 28/01/2050	1,200,000	EUR	606,680	0.08
SYNGENTA FINANCE 4.441% 24/04/2023	1,245,000	USD	1,242,316	0.16	ROMANIA (GOVT) 5.125% 15/06/2048	200,000	USD	140,017	0.02
TELEFONICA EUROPE 2.376% VRN PERP	3,000,000	EUR	2,096,208	0.27	ROME (GOVT) 5.25% 25/11/2027	740,000	USD	671,548	0.09
TELEFONICA EUROPE 4.375% VRN PERP	2,000,000	EUR	1,860,398	0.24	SAUDI ARABIA			1,926,941	0.25
TENNET HOLDING 1.5% 03/06/2039	1,450,000	EUR	992,004	0.13	SAUDI ARABIA (GOVT) 3.45% 02/02/2061	900,000	USD	612,749	0.08
TRIVIUM PACKAGING FINANCE 5.5% 15/08/2026	1,500,000	USD	1,354,179	0.18	SAUDI ARABIA (GOVT) 4.5% 26/10/2046	2,732,000	USD	2,312,810	0.30
VOLKSWAGEN INTERNATIONAL FINANCE 3.375% VRN PERP	2,000,000	EUR	1,843,488	0.24	SAUDI ARABIA (GOVT) 5% 17/04/2049	1,325,000	USD	1,197,888	0.15
			34,598,327	4.48	SAUDI ARABIA (GOVT) 5.25% 16/01/2050	400,000	USD	376,070	0.05
NIGERIA					SENEGAL			4,499,517	0.58
NIGERIA (GOVT) 6.125% 28/09/2028	1,341,000	USD	892,406	0.12	SENEGAL (GOVT) 6.25% 23/05/2033	200,000	USD	150,602	0.02
NIGERIA (GOVT) 6.5% 28/11/2027	600,000	USD	435,728	0.06	SINGAPORE			150,602	0.02
NIGERIA (GOVT) 7.375% 28/09/2033	450,000	USD	272,900	0.03	INDIKA ENERGY CAPITAL 8.25% 22/10/2025	500,000	USD	470,147	0.06
NIGERIA (GOVT) 8.375% 24/03/2029	324,000	USD	232,466	0.03	SOUTH AFRICA			470,147	0.06
			1,833,500	0.24	SOUTH AFRICA (GOVT) 5.65% 27/09/2047	1,100,000	USD	707,831	0.09
OMAN					SOUTH AFRICA (GOVT) 5.75% 30/09/2049	580,000	USD	373,444	0.05
OMAN (GOVT) 6.75% 17/01/2048	1,000,000	USD	803,759	0.10	SOUTH AFRICA (GOVT) 5.875% 22/06/2030	2,298,000	USD	1,985,046	0.26
			803,759	0.10	SOUTH AFRICA (GOVT) 5.875% 20/04/2032	1,170,000	USD	969,033	0.12
PERU					SOUTH AFRICA (GOVT) 7.3% 20/04/2052	662,000	USD	505,624	0.07
PETROLEOS DEL PERU 5.625% 19/06/2047	3,594,000	USD	2,142,517	0.28	SPAIN			4,540,978	0.59
			2,142,517	0.28	ARVAL SERVICE LEASE 0% 01/10/2025	1,000,000	EUR	863,849	0.11
PORTUGAL					BANCO SANTANDER 1.625% 22/10/2030	3,400,000	EUR	2,439,169	0.32
EDP ENERGIAS DE PORTUGAL 1.7% VRN 20/07/2080	2,300,000	EUR	1,942,361	0.25					
			1,942,361	0.25					
QATAR									
CBQ FINANCE 2% 12/05/2026	415,000	USD	368,740	0.05					
QATAR (GOVT) 4.4% 16/04/2050	650,000	USD	573,298	0.07					
QATAR PETROLEUM 2.25% 12/07/2031	400,000	USD	323,008	0.04					

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Income Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CAIXABANK 1.25% VRN 18/06/2031	2,800,000	EUR	2,270,498	0.29	UNITED STATES				
MAPFRE 2.875% 13/04/2030	500,000	EUR	400,208	0.05	ATT 1.8% 14/09/2039	1,800,000	EUR	1,195,403	0.16
MAPFRE 4.125% VRN 07/09/2048	4,000,000	EUR	3,458,000	0.45	ATT 3.5% 01/06/2041	2,355,000	USD	1,703,611	0.22
			9,431,724	1.22	BANK OF AMERICA 2.824% VRN 27/04/2033	2,000,000	EUR	1,691,584	0.22
SRI LANKA					CENTENE 2.625% 01/08/2031	1,215,000	USD	921,536	0.12
SRI LANKA (GOVT) 6.85% 14/03/2024	931,000	USD	237,545	0.03	CNOOC FINANCE 4.375% 02/05/2028	300,000	USD	293,878	0.04
			237,545	0.03	DAE FUNDING 1.55% 01/08/2024	610,000	USD	558,394	0.07
SWEDEN					JPMORGAN CHASE 4.6% VRN PERP	2,170,000	USD	1,890,361	0.24
INTRUM 3% 15/09/2027	3,500,000	EUR	2,550,415	0.33	MPT OPERATING PARTNERSHIP 5% 15/10/2027	2,993,000	USD	2,576,018	0.33
TELIA 3% VRN 04/04/2078	162,000	EUR	158,045	0.02	OCCIDENTAL PETROLEUM 8.5% 15/07/2027	1,706,000	USD	1,846,607	0.24
			2,708,460	0.35	PROLOGIS EURO FINANCE 0.375% 06/02/2028	300,000	EUR	243,906	0.03
TUNISIA					SOUTHWESTERN ENERGY 5.375% 15/03/2030	3,000,000	USD	2,689,244	0.35
BANQUE CENTRALE DE TUNISIE 6.375% 15/07/2026	168,000	EUR	95,333	0.01	SPRINT CAPITAL 6.875% 15/11/2028	3,000,000	USD	3,096,377	0.40
			95,333	0.01	SUNOCO LOGISTICS PARTNERS 5.35% 15/05/2045	2,800,000	USD	2,271,164	0.29
TURKEY								20,978,083	2.71
AKBANK 5% 24/10/2022	250,000	USD	249,731	0.03	UZBEKISTAN				
TURKEY (GOVT) 5.125% 17/02/2028	1,100,000	USD	857,700	0.11	UZBEKNEFTEGAZ 4.75% 16/11/2028	1,940,000	USD	1,475,750	0.19
TURKEY (GOVT) 6.375% 14/10/2025	200,000	USD	181,384	0.03				1,475,750	0.19
TURKEY (GOVT) 6.5% 20/09/2033	720,000	USD	522,891	0.07	TOTAL BONDS			234,290,652	30.32
TURKEY (GOVT) 7.625% 26/04/2029	202,000	USD	172,278	0.02	ASSET BACKED SECURITIES				
			1,983,984	0.26	AUSTRALIA				
UKRAINE					AFG TRUST FRN 10/03/2051	2,000,000	AUD	967,033	0.13
UKRAINE (GOVT) 0% VRN 31/05/2040	1,700,000	USD	487,375	0.06	INTERSTAR MILLENNIUM FRN 08/12/2036	10,000,000	USD	110,370	0.01
UKRAINE (GOVT) 7.75% 01/09/2023	1,201,000	USD	281,911	0.04	INTERSTAR MILLENNIUM FRN 27/05/2038	12,000,000	AUD	516,152	0.07
UKRAINE (GOVT) 7.75% 01/09/2027	1,309,000	USD	281,641	0.04				1,593,555	0.21
			1,050,927	0.14	GREAT BRITAIN				
UNITED ARAB EMIRATES					GREAT HALL MORTGAGES FRN 6/18/2039	2,500,000	GBP	2,430,764	0.31
ABU DHABI (GOVT) 4.05% 07/07/2032	620,000	USD	583,903	0.07	MARSTONS ISSUER 5.641% VRN 15/07/2035	720,000	GBP	620,117	0.08
ABU DHABI (GOVT) 4.125% 11/10/2047	1,470,000	USD	1,254,707	0.16	MITCHELLS & BUTLERS 1.40313% 15/09/2034	579,000	GBP	529,998	0.07
ABU DHABI (GOVT) 4.951% 07/07/2052	380,000	USD	366,017	0.05	PRECISE MORTGAGE FUNDING FRN 16/10/2056	500,000	GBP	539,115	0.07
EMIRATES NBD BANK 6.125% VRN PERP	400,000	USD	384,899	0.05	RMAC SECURITIES FRN 12/06/2044	1,500,000	EUR	552,763	0.07
FINANCE DEPARTMENT 3.625% 10/03/2033	800,000	USD	621,847	0.08				4,672,757	0.60
MAF GLOBAL SECURITIES 7.875% VRN PERP	1,080,000	USD	1,062,080	0.14					
TAQA ABU DHABI NATIONAL ENERGY 6.5% 27/10/2036	750,000	USD	824,046	0.11					
			5,097,499	0.66					

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Income Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
IRELAND					MC BRAZIL DOWNSTREAM TRADING 7.25% 30/06/2031				
CVC CORDATUS LOAN FUND FRN 6/17/2032	2,500,000	EUR	2,267,295	0.29		1,450,000	USD	1,085,369	0.14
HARVEST CLO FRN 10/20/2032	2,000,000	EUR	1,721,285	0.22	CANADA				
RIVER GREEN FINANCE FRN 22/01/2032	1,225,000	EUR	1,127,130	0.15	BAUSCH HEALTH 4.875% 01/06/2028	549,000	USD	354,699	0.04
			5,115,710	0.66	CANACOL ENERGY 5.75% 24/11/2028	1,100,000	USD	839,607	0.11
ITALY					CASCADES INC CASCADES 5.125% 15/01/2026	2,500,000	USD	2,287,359	0.30
ERNA FRN 25/07/2031	1,000,000	EUR	622,706	0.08	FIRST QUANTUM MINERALS 6.875% 15/10/2027	1,000,000	USD	903,616	0.12
			622,706	0.08	FIRST QUANTUM MINERALS 6.875% 15/10/2027 (US335934AT24)	3,000,000	USD	2,710,848	0.35
UNITED STATES					NOVA CHEMICALS CORP 5.25% 01/06/2027	1,900,000	USD	1,619,762	0.21
COMMERCIAL MORTGAGE TRUST VRN 10/07/2046	2,000,000	USD	1,837,826	0.24	YAMANA GOLD 4.625% 15/12/2027	859,000	USD	799,901	0.10
SARANAC CLO FRN 2/20/2033	2,500,000	USD	2,332,164	0.30				9,515,792	1.23
			4,169,990	0.54	CHILE				
TOTAL ASSET BACKED SECURITIES					CHILE (GOVT) 4.34% 07/03/2042	200,000	USD	160,060	0.02
TOTAL TRANSFERABLE SECURITIES					CODELCO 3.625% 01/08/2027	500,000	USD	459,621	0.06
ADMITTED TO AN OFFICIAL STOCK					CORP NACIONAL DEL COBRE DE CHILE 4.5% 01/08/2047	200,000	USD	154,649	0.02
EXCHANGE LISTING					EMPRESA NACIONAL DEL PETROLEO 3.45% 16/09/2031	750,000	USD	590,617	0.08
			16,174,718	2.09	EMPRESA NACIONAL DEL PETROLEO 3.75% 05/08/2026	200,000	USD	179,971	0.02
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED					EMPRESA NACIONAL DEL PETROLEO 4.5% 14/09/2047	300,000	USD	199,710	0.03
MARKET					EMPRESA NACIONAL DEL PETROLEO 5.25% 06/11/2029	1,170,000	USD	1,084,825	0.14
BONDS								2,829,453	0.37
ARGENTINA					CHINA				
ARGENTINA (GOVT) 0.125% 09/07/2030	12,548,815	USD	2,549,761	0.33	GLOBAL AIRCRAFT LEASING 6.5% 15/09/2024	7,324,533	USD	5,520,935	0.72
ARGENTINA (GOVT) 0.125% 09/01/2038	575,000	USD	136,754	0.02	TENCENT HOLDINGS 2.39% 03/06/2030	500,000	USD	396,132	0.05
ARGENTINA (GOVT) 0.125% 09/07/2041	1,390,000	USD	301,645	0.04	TENCENT HOLDINGS 2.88% 22/04/2031	400,000	USD	325,444	0.04
ARGENTINA (GOVT) 1% 09/07/2029	467,444	USD	91,219	0.01	TENCENT HOLDINGS 3.24% 03/06/2050	600,000	USD	365,254	0.05
			3,079,379	0.40	TENCENT HOLDINGS 3.595% 19/01/2028	200,000	USD	180,788	0.02
AUSTRALIA					TENCENT HOLDINGS 3.975% 11/04/2029	200,000	USD	180,521	0.02
FMG RESOURCES 4.375% 01/04/2031	1,000,000	USD	774,331	0.10	TENCENT HOLDINGS 4.525% 11/04/2049	200,000	USD	155,980	0.02
FMG RESOURCES 4.5% 15/09/2027	2,555,000	USD	2,263,461	0.29				7,125,054	0.92
FMG RESOURCES 5.875% 15/04/2030	3,000,000	USD	2,620,967	0.34	BRAZIL				
			5,658,759	0.73	BANCO BTG PACTUAL SACAYMAN ISLAND 4.5% 10/01/2025	1,300,000	USD	1,237,060	0.16
AUSTRIA									
SUZANO AUSTRIA 3.75% 15/01/2031	800,000	USD	622,648	0.08					
			622,648	0.08					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Income Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
COLOMBIA					QUATRIM SASU 5.875%				
BANCO GNB SUDAMERIS 7.5%					15/01/2024	7,500,000	EUR	6,892,892	0.89
VRN 16/04/2031	600,000	USD	443,256	0.06	SOCIETE GENERALE FRN				
COLOMBIA (GOVT) 3%					21/01/2026	2,550,000	USD	2,470,969	0.32
30/01/2030	650,000	USD	467,364	0.06				17,962,136	2.32
COLOMBIA (GOVT) 3.25%					GERMANY				
22/04/2032	1,040,000	USD	706,110	0.09	DEUTSCHE BANK 1.625%				
COLOMBIA (GOVT) 4.125%					20/01/2027	2,000,000	EUR	1,668,509	0.22
22/02/2042	570,000	USD	326,575	0.04	DEUTSCHE BANK 1.75% VRN				
COLOMBIA (GOVT) 4.125%					19/11/2030	1,700,000	EUR	1,263,510	0.16
15/05/2051	830,000	USD	445,851	0.06	DEUTSCHE BANK 2.311% VRN				
COLOMBIA (GOVT) 4.5%					16/11/2027	2,450,000	USD	1,999,836	0.26
15/03/2029	600,000	USD	495,217	0.07	DEUTSCHE BANK 6.75% VRN				
COLOMBIA (GOVT) 5.2%					PERP	600,000	EUR	470,735	0.06
15/05/2049	1,000,000	USD	618,880	0.08				5,402,590	0.70
ECOPETROL 5.375%					GREAT BRITAIN				
26/06/2026	870,000	USD	791,648	0.10	BARCLAYS 1.125% VRN				
			4,294,901	0.56	22/03/2031	2,000,000	EUR	1,616,214	0.21
COSTA RICA					EG GLOBAL FINANCE 6.25%				
COSTA RICA (GOVT) 6.125%					30/10/2025	6,258,000	EUR	5,341,615	0.69
19/02/2031	370,000	USD	341,592	0.05	VODAFONE GROUP 3.25% VRN				
COSTA RICA (GOVT) 7.158%					04/06/2081	435,000	USD	349,689	0.05
12/03/2045	200,000	USD	169,384	0.02				7,307,518	0.95
			510,976	0.07	GUATEMALA				
DOMINICAN REPUBLIC					CT TRUST 5.125%				
DOMINIC (GOVT) 4.5%					03/02/2032	1,000,000	USD	755,668	0.10
30/01/2030	2,128,000	USD	1,683,312	0.22	GUATEMALA (GOVT) 5.25%				
DOMINIC (GOVT) 5.5%					10/08/2029	200,000	USD	181,424	0.02
22/02/2029	2,168,000	USD	1,881,299	0.24				937,092	0.12
DOMINIC (GOVT) 5.875%					HONG KONG				
30/01/2060	625,000	USD	414,886	0.06	SHIMAO PROPERTY HOLDINGS				
DOMINIC (GOVT) 6%					4.75% 03/07/2022	1,100,000	USD	147,165	0.02
22/02/2033	200,000	USD	163,315	0.02				147,165	0.02
			4,142,812	0.54	INDIA				
ECUADOR					RELIANCE INDUSTRIES				
ECUADOR (GOVT) 0.5%					2.875% 12/01/2032	1,050,000	USD	826,647	0.11
31/07/2030	2,860,000	USD	1,371,738	0.18	RELIANCE INDUSTRIES				
ECUADOR (GOVT) 0.5%					3.625% 12/01/2052	400,000	USD	266,290	0.03
31/07/2035	757,000	USD	256,447	0.03				1,092,937	0.14
			1,628,185	0.21	INDONESIA				
FINLAND					FREEPORT INDONESIA				
STORA ENSO 2.5%					4.763% 14/04/2027	200,000	USD	181,361	0.02
21/03/2028	2,500,000	EUR	2,282,304	0.30	FREEPORT INDONESIA				
			2,282,304	0.30	5.315% 14/04/2032	940,000	USD	780,525	0.10
FRANCE					PERUSAHAAN LISTRIK				
ABEILLE VIE 6.25%					NEGARA 6.25% 25/01/2049	340,000	USD	279,296	0.04
09/09/2033	3,000,000	EUR	2,746,309	0.35				1,241,182	0.16
CROWN HOLDINGS 3.375%					IRELAND				
15/05/2025	4,000,000	EUR	3,734,573	0.48	AERCAP IRELAND CAPITAL				
GROUPE DES ASSURANCES DU					DAC AERC 3.85% 29/10/2041	1,950,000	USD	1,304,109	0.17
CRE 1.85% VRN 21/04/2042	2,500,000	EUR	1,745,404	0.23	AVOLON HOLDINGS FUNDING				
ILIAD HOLDING SASU 6.5%					3.95% 01/07/2024	1,545,000	USD	1,464,535	0.19
15/10/2026	425,000	USD	371,989	0.05					

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Income Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ROADSTER FINANCE DESIGNATED 2.375% 08/12/2032	2,050,000	EUR	1,706,902	0.22	CEMEX 5.125% VRN PERP	1,100,000	USD	887,142	0.11
			4,475,546	0.58	COMISION FEDERAL DE ELECTRICIDA 3.875% 26/07/2033	2,010,000	USD	1,408,081	0.18
ISRAEL					MEXICHEM 5.5% 15/01/2048	200,000	USD	147,877	0.02
ENERGEAN ISRAEL FINANCE 4.875% 30/03/2026	500,000	USD	446,099	0.06	MEXICHEM SAB DE 5.875% 17/09/2044	700,000	USD	547,190	0.07
LEVIATHAN BOND 6.125% 30/06/2025	600,000	USD	568,636	0.07	MEXICO (GOVT) 2.659% 24/05/2031	659,000	USD	508,017	0.07
			1,014,735	0.13	MEXICO (GOVT) 3.5% 12/02/2034	1,450,000	USD	1,107,483	0.14
ITALY					MEXICO (GOVT) 3.771% 24/05/2061	200,000	USD	118,997	0.01
AUTOSTRATE PER LITALIA 2% 04/12/2028	2,000,000	EUR	1,521,085	0.20	MEXICO (GOVT) 4.28% 14/08/2041	2,200,000	USD	1,615,705	0.21
INTESA SANPAOLO 3.875% 14/07/2027	5,000,000	USD	4,449,001	0.57	MEXICO (GOVT) 4.4% 12/02/2052	500,000	USD	346,315	0.04
INTESA SANPAOLO 4.198% 01/06/2032	430,000	USD	292,026	0.04	MEXICO (GOVT) 4.6% 10/02/2048	500,000	USD	366,765	0.05
			6,262,112	0.81	MEXICO (GOVT) 4.875% 19/05/2033	250,000	USD	220,796	0.03
JAMAICA					MEXICO (GOVT) 5.55% 21/01/2045	787,000	USD	677,961	0.09
JAMAICA (GOVT) 8% 15/03/2039	200,000	USD	220,200	0.03	PETROLEOS MEXICANOS 5.625% 23/01/2046	3,017,000	USD	1,598,697	0.21
			220,200	0.03	PETROLEOS MEXICANOS 6.35% 12/02/2048	640,000	USD	347,520	0.05
JERSEY					PETROLEOS MEXICANOS 6.5% 23/01/2029	3,050,000	USD	2,362,235	0.31
GALAXY PIPELINE ASSETS 2.625% 31/03/2036	5,400,000	USD	4,193,526	0.54	PETROLEOS MEXICANOS 6.7% 16/02/2032	764,000	USD	542,067	0.07
			4,193,526	0.54	PETROLEOS MEXICANOS 6.95% 28/01/2060	1,697,000	USD	953,194	0.12
KENYA					PETROLEOS MEXICANOS 7.69% 23/01/2050	225,000	USD	139,055	0.02
KENYA (GOVT) 6.875% 24/06/2024	300,000	USD	255,804	0.03	TOTAL PLAY TELECOMUNICACIONES 6.375% 20/09/2028	2,000,000	USD	1,435,662	0.19
			255,804	0.03				19,434,477	2.52
LUXEMBOURG					NETHERLANDS				
ARDAGH METAL PACKAGING FINANCE 6% 15/06/2027	200,000	USD	189,718	0.03	ENEL FINANCE INTERNATIONAL 4.75% 25/05/2047	1,620,000	USD	1,208,798	0.16
EIG PEARL HOLDINGS 3.545% 31/08/2036	900,000	USD	720,185	0.09	ENEL FINANCE INTERNATIONAL 5.5% 15/06/2052	555,000	USD	442,622	0.06
EIG PEARL HOLDINGS 4.387% 30/11/2046	800,000	USD	566,779	0.07	EQUATE PETROCHEMICAL 2.625% 28/04/2028	600,000	USD	509,761	0.07
HELVETIA EUROPE 2.75% VRN 30/09/2041	2,800,000	EUR	2,086,064	0.27	IBERDROLA INTERNATIONAL 1.825% VRN PERP	3,000,000	EUR	2,114,994	0.27
KENBOURNE INVESTMENT 4.7% 22/01/2028	1,750,000	USD	1,343,365	0.17	IBERDROLA INTERNATIONAL 3.25% VRN PERP	4,000,000	EUR	3,703,724	0.48
			4,906,111	0.63	PHOENIX PIB DUTCH FINANCE 2.375% 05/08/2025	2,900,000	EUR	2,663,506	0.34
MACAU					PROSUS 3.257% 19/01/2027	400,000	USD	339,194	0.04
WYNN MACAU 5.5% 15/01/2026	400,000	USD	304,615	0.04					
			304,615	0.04					
MEXICO									
BANCO MERCANTIL DEL NORTE SAGRAN 5.875% VRN PERP	840,000	USD	690,329	0.09					
BANCO SANTANDER MEXICO 5.375% 17/04/2025	500,000	USD	487,675	0.06					
BBVA BANCO 5.125% VRN 18/01/2033	3,517,000	USD	2,925,714	0.38					

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Income Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
PROSUS 4.987% 19/01/2052 TRIVIUM PACKAGING FINANCE 8.5% 15/08/2027 VZ SECURED FINANCING 5% 15/01/2032	680,000 500,000 1,500,000	USD USD USD	445,425 448,967 1,126,830	0.06 0.06 0.14	SWITZERLAND SWISS LIFE 4.375% VRN PERP	3,400,000	EUR	3,115,484	0.40
			13,003,821	1.68	TURKEY TURKEY (GOVT) 6% 25/03/2027	200,000	USD	168,839	0.02
OMAN OMAN (GOVT) 6.5% 08/03/2047	250,000	USD	196,117	0.03	UNITED STATES ADAPTHEALTH 5.125% 01/03/2030	1,500,000	USD	1,232,185	0.16
			196,117	0.03	ADAPTHEALTH 6.125% 01/08/2028	3,000,000	USD	2,716,420	0.35
PAKISTAN PAKISTAN (GOVT) 6.875% 05/12/2027	400,000	USD	153,067	0.02	AIR LEASE 4.125% VRN PERP	4,000,000	USD	2,788,806	0.36
			153,067	0.02	AIRCASCADE 5.25% VRN PERP	2,665,000	USD	2,029,321	0.26
PANAMA PANAMA (GOVT) 3.87% 23/07/2060 PANAMA (GOVT) 4.5% 16/04/2050	3,227,000 200,000	USD USD	1,939,134 140,438	0.25 0.02	AIRCASCADE 5.25% 11/08/2025	2,500,000	USD	2,363,463	0.31
			2,079,572	0.27	ALLY FINANCIAL 4.7% VRN PERP	1,633,000	USD	1,285,833	0.17
PARAGUAY BANCO CONTINENTAL 2.75% 10/12/2025	1,058,000	USD	928,595	0.12	ARCONIC 6% 15/05/2025	2,500,000	USD	2,417,665	0.31
			928,595	0.12	ATT 3.65% 15/09/2059	1,195,000	USD	778,213	0.10
PERU FONDO MIVIVIENDA 4.625% 12/04/2027 HUNT OIL PERU 6.375% 01/06/2028	1,300,000 1,800,000	USD USD	1,221,505 1,477,188	0.16 0.19	ATT 3.8% 01/12/2057	506,000	USD	342,025	0.04
					AVIATION CAPITAL GROUP 1.95% 20/09/2026	3,130,000	USD	2,545,427	0.33
PERU (GOVT) 2.844% 20/06/2030	600,000	USD	494,701	0.06	AVOLON HOLDINGS FUNDING 5.5% 15/01/2026	1,800,000	USD	1,696,183	0.22
PERUVIAN (GOVT) 2.783% 23/01/2031	550,000	USD	439,084	0.06	BANK OF AMERICA 2.482% VRN 21/09/2036	4,440,000	USD	3,220,316	0.42
			3,632,478	0.47	BOARDWALK PIPELINES 3.4% 15/02/2031	1,185,000	USD	959,676	0.12
PHILIPPINES PHILIPPINES (GOVT) 3.556% 29/09/2032 PHILIPPINES (GOVT) 4.2% 29/03/2047	450,000 670,000	USD USD	392,970 523,134	0.05 0.07	BROADCOM 3.187% 15/11/2036	3,057,000	USD	2,105,873	0.27
			916,104	0.12	BROADCOM 3.75% 15/02/2051	230,000	USD	151,463	0.02
SOUTH AFRICA SOUTH AFRICA (GOVT) 4.3% 12/10/2028	950,000	USD	793,771	0.10	BROADCOM 4.15% 15/11/2030	421,000	USD	365,165	0.05
			793,771	0.10	BROADCOM 4.15% 15/04/2032	1,900,000	USD	1,605,842	0.21
SPAIN BANKIA 3.75% VRN 15/02/2029	2,600,000	EUR	2,480,636	0.32	BROADCOM 4.926% 15/05/2037	568,000	USD	473,236	0.06
			2,480,636	0.32	BUCKEYE PARTNERS 5.85% 15/11/2043	1,150,000	USD	867,921	0.11
SWEDEN HEIMSTADEN BOSTAD 3% VRN PERP	2,285,000	EUR	1,325,639	0.17	CARE CAPITAL PROPERTIES 5.125% 15/08/2026	3,700,000	USD	3,484,832	0.45
			1,325,639	0.17	CENTENE 3% 15/10/2030	235,000	USD	186,203	0.02
					CENTENE 3.375% 15/02/2030	690,000	USD	564,895	0.07
					CENTENE 4.25% 15/12/2027	845,000	USD	773,133	0.10
					CHARTER COMMUNICATION OPERATING CAPITAL 5.375% 01/05/2047	385,000	USD	298,350	0.04
					CHARTER COMMUNICATIONS OPERATING 3.5% 01/03/2042	3,940,000	USD	2,493,414	0.32
					CHARTER COMMUNICATIONS OPERATING 3.7% 01/04/2051	550,000	USD	336,370	0.04

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Income Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CHARTER COMMUNICATIONS OPERATING 5.125% 01/07/2049	1,500,000	USD	1,123,301	0.15	GPC MERGER 7.125% 15/08/2028	1,398,000	USD	1,136,556	0.15
CHARTER COMMUNICATIONS OPERATING 5.75% 01/04/2048	1,760,000	USD	1,414,639	0.18	GRAY ESCROW 5.375% 15/11/2031	1,127,000	USD	884,756	0.11
CHARTER COMMUNICATIONS OPERATING 6.384% 23/10/2035	2,000,000	USD	1,844,292	0.24	HCA 3.5% 15/07/2051	2,500,000	USD	1,567,495	0.20
CHENIERE ENERGY PARTNERS 3.25% 31/01/2032	2,500,000	USD	1,929,635	0.25	HCA 5.125% 15/06/2039	830,000	USD	698,242	0.09
CHSCOMMUNITY HEALTH SYSTEMS 5.625% 15/03/2027	2,000,000	USD	1,557,149	0.20	IQVIA 2.875% 15/06/2028	5,000,000	EUR	4,010,874	0.52
CITIGROUP 4.7% VRN PERP	800,000	USD	647,392	0.08	JACKSON FINANCIAL 1.125% 22/11/2023	395,000	USD	377,953	0.05
CLYDESDALE ACQUISITION HOLDINGS 6.625% 15/04/2029	3,000,000	USD	2,735,342	0.35	JACKSON FINANCIAL 3.125% 23/11/2031	940,000	USD	720,903	0.09
CNOOC FINANCE 3.5% 05/05/2025	2,659,000	USD	2,578,731	0.33	JACKSON FINANCIAL 4% 23/11/2051	1,890,000	USD	1,218,034	0.16
COMMERCIAL METALS 4.125% 15/01/2030	1,000,000	USD	830,777	0.11	JPMORGAN CHASE 5% VRN PERP	1,575,000	USD	1,417,757	0.18
COMMSCOPE 4.75% 01/09/2029	2,000,000	USD	1,624,057	0.21	JPMORGAN CHASE 6.1% VRN PERP	1,925,000	USD	1,850,576	0.24
CONTINENTAL RESOURCES 4.9% 01/06/2044	8,000,000	USD	5,761,895	0.75	KENNAMETAL 2.8% 01/03/2031	445,000	USD	337,910	0.04
CSC HOLDINGS 4.5% 15/11/2031	2,000,000	USD	1,500,765	0.19	KENNAMETAL 4.625% 15/06/2028	1,165,000	USD	1,085,898	0.14
CSC HOLDINGS 5.75% 15/01/2030	750,000	USD	539,702	0.07	KINDER MORGAN 5.45% 01/08/2052	1,965,000	USD	1,709,920	0.22
DAE FUNDING 1.55% 01/08/2024	675,000	USD	617,895	0.08	KRAFT FOODS GROUP 5% 04/06/2042	1,800,000	USD	1,568,953	0.20
DANA 4.5% 15/02/2032	2,000,000	USD	1,452,596	0.19	LABL 5.875% 01/11/2028	2,453,000	USD	1,994,069	0.26
DANA 5.625% 15/06/2028	1,750,000	USD	1,462,989	0.19	LABL ESCROW ISSUER 10.5% 15/07/2027	1,000,000	USD	856,825	0.11
DCP MIDSTREAM 6.75% 15/09/2037	1,500,000	USD	1,464,507	0.19	MACYS RETAIL HOLDINGS 5.875% 01/04/2029	4,000,000	USD	3,228,304	0.42
DELL INTERNATIONAL 6.02% 15/06/2026	1,700,000	USD	1,711,686	0.22	MAGALLANES 5.05% 15/03/2042	525,000	USD	392,224	0.05
DELTA AIR LINES 4.75% 20/10/2028	7,485,000	USD	6,989,895	0.90	MAGIC MERGER 5.25% 01/05/2028	1,955,000	USD	1,377,854	0.18
DIRECTV HOLDINGS 5.875% 15/08/2027	3,101,000	USD	2,681,110	0.35	MERCER INTERNATIONAL 5.125% 01/02/2029	4,156,000	USD	3,316,610	0.43
ENERGY TRANSFER PARTNERS 5.3% 15/04/2047	1,925,000	USD	1,545,377	0.20	MERITAGE HOMES 3.875% 15/04/2029	1,500,000	USD	1,194,528	0.15
ENTERCOM MEDIA 6.75% 31/03/2029	4,149,000	USD	1,025,472	0.13	MODIVCARE ESCROW ISSUER 5% 01/10/2029	1,518,000	USD	1,240,305	0.16
ENTERPRISE PRODUCTS OPERATING 5.25% VRN 16/08/2077	2,150,000	USD	1,814,119	0.24	MPLX 5.2% 01/03/2047	1,830,000	USD	1,517,373	0.20
ENTERPRISE PRODUCTS OPERATING 5.375% VRN 15/02/2078	1,525,000	USD	1,156,002	0.15	MPLX 5.5% 15/02/2049	860,000	USD	733,510	0.10
EURONET WORLDWIDE 1.375% 22/05/2026	2,350,000	EUR	1,974,864	0.26	MPT OPERATING PARTNERSHIP 2.55% 05/12/2023	3,050,000	GBP	3,167,249	0.41
FORD MOTOR 3.25% 12/02/2032	2,000,000	USD	1,443,532	0.19	MPT OPERATING PARTNERSHIP 4.625% 01/08/2029	1,000,000	USD	805,105	0.10
FORD MOTOR CREDIT 5.584% 18/03/2024	1,000,000	USD	978,950	0.13	MSCI 3.625% 01/09/2030	2,000,000	USD	1,657,161	0.21
GENERAL MOTORS 6.75% 01/04/2046	902,000	USD	826,374	0.11	NBM US HOLDINGS 7% 14/05/2026	2,400,000	USD	2,324,713	0.30
					NCR 5.25% 01/10/2030	2,077,000	USD	1,578,432	0.20
					NEWELL RUBBERMAID 5.5% 01/04/2046	4,500,000	USD	3,524,520	0.46
					NGL ENERGY OPERATING 7.5% 01/02/2026	1,273,000	USD	1,136,311	0.15

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Income Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
OCCIDENTAL PETROLEUM 6.2% 15/03/2040	1,375,000	USD	1,331,677	0.17	US (GOVT) 3% 15/08/2052	400,000	USD	348,500	0.05
ORGANON FINANCE 4.125% 30/04/2028	2,500,000	USD	2,129,484	0.28	US (GOVT) 3.125% 31/08/2027	500,000	USD	481,406	0.06
PLAINS ALL AMERICAN PIPELINE 3.8% 15/09/2030	1,965,000	USD	1,645,149	0.21	US (GOVT) 3.125% 31/08/2029	1,600,000	USD	1,526,000	0.20
SASOL FINANCING 6.5% 26/09/2028	300,000	USD	267,402	0.03	US (GOVT) 3.25% 15/05/2042	900,000	USD	803,883	0.10
SIERRACOL ENERGY ANDINA 6% 15/06/2028	2,100,000	USD	1,382,703	0.18	US (GOVT) 4.25% 30/09/2024	500,000	USD	500,850	0.07
SMITHFIELD FOODS 3% 15/10/2030	170,000	USD	133,971	0.02	US ACUTE CARE SOLUTIONS 6.375% 01/03/2026	1,500,000	USD	1,261,896	0.16
SYNCHRONY FINANCIAL 2.875% 28/10/2031	3,825,000	USD	2,724,854	0.35	VICI PROPERTIES 4.125% 15/08/2030	2,043,000	USD	1,706,427	0.22
SYNOVUS BANKCOLUMBUS 4% VRN 29/10/2030	300,000	USD	286,229	0.04	WESTERN MIDSTREAM OPERATING 5.25% 01/02/2050	4,500,000	USD	3,638,553	0.47
TALLGRASS ENERGY PARTNERS 6% 01/09/2031	1,500,000	USD	1,277,371	0.17	WESTERN MIDSTREAM OPERATING FRN 13/01/2023	380,000	USD	378,397	0.05
TARGA RESOURCES PARTNERS 5.5% 01/03/2030	3,000,000	USD	2,712,031	0.35	WYNDHAM DESTINATIONS 6.625% 31/07/2026	1,500,000	USD	1,414,004	0.18
TAYLOR MORRISON COMMUNITIES 5.75% 15/01/2028	2,500,000	USD	2,204,080	0.29				223,965,527	28.98
TENET HEALTHCARE 4.25% 01/06/2029	3,000,000	USD	2,492,330	0.32	URUGUAY				
TENET HEALTHCARE 4.625% 7/15/2024	1,013,000	USD	985,616	0.13	URUGUAY (GOVT) 4.975% 20/04/2055	490,000	USD	439,426	0.06
TENET HEALTHCARE 5.125% 01/11/2027	926,000	USD	834,476	0.11				439,426	0.06
TIME WARNER CABLE 4.5% 15/09/2042	1,300,000	USD	899,247	0.12	ZAMBIA				
TRONOX 4.625% 15/03/2029	2,000,000	USD	1,472,029	0.19	ZAMBIA (GOVT) 8.5% 14/04/2024	300,000	USD	144,396	0.02
UNITED AIRLINES 5.875% 15/04/2029	7,000,000	USD	5,503,615	0.71				144,396	0.02
UNITED NATURAL FOODS 6.75% 15/10/2028	5,500,000	USD	5,105,267	0.66	TOTAL BONDS			372,513,910	48.21
UNIVISION COMMUNICATIONS 7.375% 30/06/2030	296,000	USD	281,391	0.04	ASSET BACKED SECURITIES				
US (GOVT) 1.125% 15/01/2025	500,000	USD	466,543	0.06	CHINA				
US (GOVT) 1.875% 15/11/2051	800,000	USD	534,063	0.07	ATRIUM XV FRN 23/01/2031	2,500,000	USD	2,254,512	0.29
US (GOVT) 2% 15/11/2041	253,000	USD	182,437	0.02				2,254,512	0.29
US (GOVT) 2% 15/08/2051	1,312,000	USD	904,563	0.12	IRELAND				
US (GOVT) 2.25% 15/02/2052	15,152,000	USD	11,109,494	1.44	BERG FINANCE FRN 22/07/2033	1,600,000	EUR	487,275	0.06
US (GOVT) 2.625% 31/07/2029	1,600,000	USD	1,477,375	0.19	CARLYLE US CLO FRN 20/07/2031	1,000,000	USD	826,520	0.11
US (GOVT) 2.75% 15/08/2032	20,220,000	USD	18,588,183	2.41	DILOSK RMBS FRN 20/12/2060	1,750,000	EUR	1,608,002	0.21
US (GOVT) 2.875% 15/05/2032	6,050,000	USD	5,623,191	0.73	INVESCO CLO FRN 15/08/2034	2,000,000	EUR	1,683,421	0.22
US (GOVT) 2.875% 15/05/2052	1,660,000	USD	1,404,645	0.18	JUBILEE CLO FRN 20/11/2031	2,000,000	EUR	1,793,849	0.23
					LAST MILE LOGISTICS FRN 17/08/2026	1,610,000	EUR	1,440,658	0.19
					PENTA CLO FRN 20/04/2035	1,000,000	EUR	884,705	0.11
					TAURUS FRN 17/05/2031	1,000,000	GBP	1,015,864	0.13
								9,740,294	1.26

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Income Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ITALY					TOTAL ASSET BACKED SECURITIES				
ERNA FRN 25/07/2031	1,250,000	EUR	806,943	0.11	TOTAL TRANSFERABLE SECURITIES				
			806,943	0.11	TRADED ON ANOTHER REGULATED MARKET				
NETHERLANDS					COLLECTIVE INVESTMENT SCHEMES				
JUBILEE CLO FRN 6/15/2032	1,700,000	EUR	1,524,033	0.20	IRELAND				
			1,524,033	0.20	HSBC GLOBAL LIQUIDITY FUND				
UNITED STATES						32,077,893	USD	32,077,893	4.15
280 PARK AVENUE MORTGAGE FRN 15/09/2034 ALIGNED DATA CENTERS ISSUER 2.482% 15/08/2046 AMMC CLO 21 FRN 11/2/2030	1,400,000	USD	1,318,249	0.17	LUXEMBOURG				
AMMC CLO FRN 26/05/2031	750,000	USD	628,270	0.08	HGIF ASIA HY BOND "ZC"				
APIDOS CLO XXXVII FRN 10/22/2034	2,300,000	USD	2,003,065	0.26	TOTAL COLLECTIVE INVESTMENT SCHEMES				
BAIN CAPITAL CREDIT CLO FRN 18/04/2034	2,500,000	USD	2,243,790	0.29	OTHER TRANSFERABLE SECURITIES				
BANK OF AMERICA MERRILL 3.71566% VRN 14/04/2033 BBCMS MORTGAGE TRUST FRN 3/15/2037	2,000,000	USD	1,821,096	0.23	BONDS				
BF MORTGAGE TRUST FRN 15/12/2035	1,000,000	USD	842,782	0.11	CANADA				
BX TRUST FRN 25/11/2028	1,500,000	USD	1,308,856	0.17	AKUMIN ESCROW 7.5% 01/08/2028				
CAMB COMMERCIAL MORTGAGE TRUST FRN 15/12/2037	1,000,000	USD	870,836	0.11	2,571,000				
CORE MORTGAGE TRUST FRN 15/12/2031	1,400,000	USD	1,250,525	0.16	GERMANY				
DBGS MORTGAGE TRUST FRN 5/15/2035	1,500,000	USD	990,252	0.13	DEUTSCHE BANK 2.222% VRN 18/09/2024				
FANNIE MAE CONNECTICUT AVENUE FRN 25/03/2031	1,445,000	USD	1,387,563	0.18	NETHERLANDS				
FANNIE MAE CONNECTICUT AVENUE FRN 25/03/2031 (US30711X3H56)	1,500,000	USD	1,133,631	0.15	IHS NETHERLANDS HOLDCO 8% 18/09/2027				
GALAXY CLO FRN 11/22/2031	1,840,000	USD	1,624,828	0.21	TOTAL BONDS				
HOME PARTNERS OF AMERICA 2.852% 17/12/2026	1,000,000	USD	589,873	0.08	ASSET BACKED SECURITIES				
HUDSON YARDS MORTGAGE 3.557% VRN 10/07/2039	1,000,000	USD	432,786	0.05	AUSTRALIA				
PIKES PEAK CLO FRN 25/10/2034	2,000,000	USD	1,787,406	0.23	KINGFISHER TRUST 2016 FRN 24/11/2048				
PREFERRED TERM FRN 22/09/2036	1,000,000	USD	844,405	0.11	3,500,000				
VENTURE 28A CLO FRN 20/10/2034	1,243,000	USD	990,017	0.13	AUD				
WHETSTONE PARK CLO FRN 20/01/2035	500,000	USD	414,697	0.05	1,063,800				
WHETSTONE PARK CLO FRN 20/01/2035 (US96329YAJ64)	2,750,000	USD	241,660	0.03	AUD				
	2,000,000	USD	1,748,017	0.23	998,334				
	1,000,000	USD	834,602	0.11	0.13				
	1,500,000	USD	1,299,915	0.17	507,785				
			26,607,121	3.44	1,258,046				
					0.16				
					3,827,965				
					0.49				
					IRELAND				
					ARROW CMBS FRN 5/22/2030				
					800,000				
					EUR				
					611,798				
					0.08				
					EOS EUROPEAN LOAN CONDUIT FRN 23/04/2029				
					1,150,000				
					EUR				
					537,514				
					0.07				
					TAURUS UK FRN 17/11/2029				
					1,500,000				
					GBP				
					1,568,967				
					0.20				
					2,718,279				
					0.35				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Income Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
UNITED STATES				
ALESCO PREFERRED FUNDING				
FRN 23/12/2034	7,000,000	USD	309,183	0.04
APIDOS CLO FRN 15/04/2033	2,000,000	USD	1,613,530	0.21
COMM MORTGAGE TRUST 0% 31/12/2040	1,000,000	USD	889,123	0.12
MADISON PARK FUNDING FRN 7/21/2030	2,000,000	USD	1,817,316	0.24
MORGAN STANLEY CAPITAL I TRUST VRN 05/02/2035*	4,600,000	USD	2,815,614	0.36
PROGRESS RESIDENTIAL 4.451% 20/07/2039	1,000,000	USD	953,542	0.12
			8,398,308	1.09
TOTAL ASSET BACKED SECURITIES			14,944,552	1.93
TOTAL OTHER TRANSFERABLE SECURITIES			18,411,675	2.38
TOTAL INVESTMENTS			739,788,840	95.74
OTHER NET ASSETS			32,956,537	4.26
TOTAL NET ASSETS			772,745,377	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 2022

Global High Yield Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					REDSUN PROPERTIES GROUP				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					9.5% 20/09/2023				
BONDS					TIMES CHINA HOLDINGS				
AUSTRIA					5.75% 14/01/2027				
ERSTE GROUP BANK 4.25%					1,200,000	USD		124,798	0.01
VRN PERP	2,000,000	EUR	1,414,522	0.10	YUZHOU PROPERTIES				
SAPPI PAPIER HOLDING					8.375% 30/10/2024				
3.625% 15/03/2028	750,000	EUR	569,823	0.04	ZHENRO PROPERTIES GROUP				
WIENERBERGER 2.75%					6.63% 07/01/2026				
04/06/2025	1,200,000	EUR	1,112,683	0.08	240,000	USD		11,418	0.00
			3,097,028	0.22	6,620,505 0.48				
BAHRAIN					COLOMBIA				
OIL AND GAS HOLDING					BANCOLOMBIA 4.625% VRN				
7.5% 25/10/2027	720,000	USD	704,102	0.05	18/12/2029				
			704,102	0.05	BANCOLOMBIA 4.875% VRN				
BELGIUM					18/10/2027				
BELFIUS BANK 3.625% VRN					ECOPELROL 5.875%				
PERP	1,000,000	EUR	688,443	0.05	02/11/2051				
KBC GROUP 4.25% VRN PERP	1,600,000	EUR	1,249,032	0.09	TERMOCANDELARIA POWER				
KBC GROUP 4.75% VRN PERP	600,000	EUR	531,295	0.04	7.875% 30/01/2029				
SOLVAY 4.25% VRN PERP	1,500,000	EUR	1,422,762	0.10	455,733 0.03				
			3,891,532	0.28	3,508,856 0.25				
BRAZIL					DENMARK				
BANCO DO BRASIL 9.25%					DKT FINANCE APS 7%				
PERP	2,100,000	USD	2,103,951	0.15	17/06/2023				
COSAN 5.5% 20/09/2029	870,000	USD	789,294	0.06	2,600,000				
			2,893,245	0.21	EUR				
CHINA					FINLAND				
CHINA SCE GROUP					HUHTAMAKI 4.25%				
HOLDINGS 7% 02/05/2025	2,400,000	USD	385,994	0.03	09/06/2027				
CIFI HOLDINGS GROUP					NOKIA 2% 11/03/2026				
4.375% 12/04/2027	800,000	USD	165,681	0.01	NOKIA 3.125% 15/05/2028				
CIFI HOLDINGS GROUP					TEOLLISUUDEN VOIMA				
5.95% 20/10/2025	370,000	USD	81,527	0.01	1.125% 09/03/2026				
CIFI HOLDINGS GROUP					TEOLLISUUDEN VOIMA				
6.45% 07/11/2024	400,000	USD	98,394	0.01	2.625% 31/03/2027				
COUNTRY GARDEN HOLDINGS					1,100,000				
3.125% 22/10/2025	1,000,000	USD	335,451	0.02	EUR				
COUNTRY GARDEN HOLDINGS					976,822 0.07				
5.125% 17/01/2025	500,000	USD	175,424	0.01	4,804,086 0.35				
ENN CLEAN ENERGY INTERNATIONAL					FRANCE				
3.375% 12/05/2026	2,000,000	USD	1,743,915	0.13	ARKEMA 2.75% VRN PERP				
INDUSTRIAL AND COMMERCIAL BANK					900,000				
OF CHINA 4.875% 21/09/2025	3,000,000	USD	2,993,149	0.21	EUR				
KWG GROUP HOLDINGS 7.4%					1,000,000				
05/03/2024	1,000,000	USD	228,092	0.02	EUR				
POWERLONG REAL ESTATE					1,000,000				
HOLDINGS 5.95% 30/04/2025	1,000,000	USD	138,619	0.01	EUR				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ELECTRICITE DE FRANCE 4% VRN PERP	1,100,000	EUR	979,060	0.07	VODAFONE GROUP 4.2% VRN 03/10/2078	2,000,000	EUR	1,708,848	0.11
ELIS 1% 03/04/2025	500,000	EUR	438,883	0.03				4,635,447	0.33
ELIS 1.625% 03/04/2028	900,000	EUR	691,782	0.05	HONG KONG				
ELIS 4.125% 24/05/2027	200,000	EUR	181,351	0.01	FORTUNE STAR 6.85% 02/07/2024	1,500,000	USD	689,392	0.05
FAURECIA 2.375% 15/06/2027	800,000	EUR	577,745	0.04	HUARONG FINANCE 2017 4% VRN PERP	1,200,000	USD	1,197,056	0.09
LA BANQUE POSTALE 3.875% VRN PERP	3,000,000	EUR	2,294,107	0.17	MELCO RESORTS FINANCE 5.25% 26/04/2026	2,800,000	USD	1,947,840	0.14
LA POSTE 3.125% VRN PERP	2,700,000	EUR	2,396,404	0.17	RKPF OVERSEAS 5.125% 26/07/26	500,000	USD	177,146	0.01
ORANO 3.375% 23/04/2026	800,000	EUR	733,922	0.05				4,011,434	0.29
RCI BANQUE 2.625% VRN 18/02/2030	2,100,000	EUR	1,758,998	0.13	INDIA				
SOLVAY FINANCE 5.425% VRN PERP	1,000,000	EUR	969,683	0.07	ADANI GREEN ENERGY 6.25% 10/12/2024	200,000	USD	183,250	0.01
SPIE 2.625% 18/06/2026	900,000	EUR	803,172	0.06	JSW STEEL 5.95% 18/04/2024	290,000	USD	280,226	0.02
TDF INFRASTRUCTURE SASU 1.75% 01/12/2029	600,000	EUR	454,292	0.03				463,476	0.03
UNIBAIL RODAMCO 2.125% VRN PERP	1,500,000	EUR	1,289,922	0.09	INDONESIA				
VEOLIA ENVIRONNEMENT 2% VRN PERP	4,000,000	EUR	3,058,570	0.23	PAKUWON JATI 4.875% 29/04/2028	400,000	USD	329,134	0.02
VEOLIA ENVIRONNEMENT 2.5% VRN PERP	2,600,000	EUR	1,954,137	0.14				329,134	0.02
VERALLIA 1.625% 14/05/2028	800,000	EUR	620,374	0.04	ISLE OF MAN				
VERALLIA 1.875% 10/11/2031	500,000	EUR	336,248	0.02	SASOL FINANCING INTERNATIONAL 4.5% 14/11/2022	1,986,000	USD	1,977,506	0.14
			26,742,418	1.92				1,977,506	0.14
GERMANY					ISRAEL				
BAYER 3.75% VRN 01/07/2074	500,000	EUR	461,299	0.03	ENERGEAN ISRAEL FINANCE 5.375% 30/03/2028	1,800,000	USD	1,544,159	0.11
COMMERZBANK 1.375% VRN 29/12/2031	1,000,000	EUR	766,445	0.06	ENERGEAN ISRAEL FINANCE 5.875% 30/03/2031	850,000	USD	704,732	0.05
COMMERZBANK 4% 23/03/2026	2,000,000	EUR	1,837,847	0.12				2,248,891	0.16
COMMERZBANK 4% VRN 05/12/2030	600,000	EUR	536,091	0.04	ITALY				
IHO VERWALTUNGS GMBH 3.75% 15/09/2026	2,200,000	EUR	1,783,089	0.13	INFRASTRUTTURE WIRELESS 1.625% 21/10/2028	667,000	EUR	527,850	0.04
MERCK KGAA 2.875% VRN 25/06/2079	100,000	EUR	83,937	0.01	UNIPOL GRUPPO 3% 18/03/2025	700,000	EUR	664,723	0.05
NORDEX 6.5% 01/02/2023	400,000	EUR	384,490	0.03				1,192,573	0.09
			5,853,198	0.42	JAPAN				
GREAT BRITAIN					SOFTBANK GROUP CORP VRN 6% PERP	8,296,000	USD	7,760,811	0.56
NGG FINANCE 2.125% VRN 05/09/2082	1,000,000	EUR	777,963	0.06				7,760,811	0.56
VIRGIN MEDIA FINANCE 3.75% 15/07/2030	1,000,000	EUR	706,927	0.05	LUXEMBOURG				
VODAFONE GROUP 2.625% VRN 27/08/2080	800,000	EUR	675,877	0.05	ARD FINANCE 5% 30/06/2027	5,038,081	EUR	3,393,911	0.25
VODAFONE GROUP 3% VRN 27/08/2080	1,050,000	EUR	765,832	0.06	B2W DIGITAL 4.375% 20/12/2030	3,747,000	USD	2,553,713	0.18
					FS LUXEMBOURG 10% 15/12/2025	1,000,000	USD	1,015,751	0.07
					GUARA NORTE 5.198% 15/06/2034	2,050,000	USD	1,531,865	0.11

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
JSM GLOBAL 4.75% 20/10/2030	1,098,000	USD	775,348	0.06	DARLING GLOBAL FINANCE 3.625% 15/05/2026	300,000	EUR	278,530	0.02
KENBOURNE INVEST 6.875% 26/11/2024	878,000	USD	821,303	0.06	FERROVIAL NETHERLANDS 2.124% VRN PERP	1,500,000	EUR	1,219,766	0.09
MHP 7.75% 10/05/2024	783,000	USD	394,377	0.03	GREENKO DUTCH 3.85% 29/03/2026	1,750,000	USD	1,379,180	0.10
MHP LUX 6.25% 19/09/2029	1,192,000	USD	595,695	0.04	LKQ EUROPEAN HOLDINGS 4.125% 01/04/2028	800,000	EUR	735,916	0.05
MINERVA LUXEMBOURG 4.375% 18/03/2031	3,300,000	USD	2,504,103	0.18	LOUIS DREYFUS 2.375% 27/11/2025	661,000	EUR	611,693	0.04
REDE DOR FINANCE 4.5% 22/01/2030	879,000	USD	720,388	0.05	PETROBRAS GLOBAL FINANCE 5.6% 03/01/2031	1,170,000	USD	1,065,632	0.08
			14,306,454	1.03	PETROBRAS GLOBAL FINANCE 5.999% 27/01/2028	680,000	USD	658,852	0.05
MACAU					PETROBRAS GLOBAL FINANCE 6.9% 19/03/2049	1,488,000	USD	1,238,854	0.09
MGM CHINA HOLDINGS 5.375% 15/05/2024	1,000,000	USD	880,813	0.06	PETROBRAS GLOBAL FINANCE 7.25% 17/03/2044	410,000	USD	373,556	0.03
MGM CHINA HOLDINGS 5.875% 15/05/2026	2,450,000	USD	2,005,364	0.15	TELEFONICA EUROPE 4.375% VRN PERP	1,400,000	EUR	1,302,278	0.09
WYNN MACAU 5.625% 26/08/2028	1,000,000	USD	681,054	0.05	TELEFONICA EUROPE VRN PERP	1,200,000	EUR	1,031,520	0.07
			3,567,231	0.26	TENNET HOLDING 2.374% VRN PERP	3,400,000	EUR	3,024,791	0.22
MAURITIUS					TRIVIUM PACKAGING FINANCE 5.5% 15/08/2026	3,696,000	USD	3,336,697	0.25
CLEAN RENEWABLE POWER 4.25% 25/03/2027	1,478,000	USD	1,107,512	0.08	VOLKSWAGEN INTERNATIONAL FINANCE 4.625% VRN PERP	1,500,000	EUR	1,282,657	0.09
GREENKO ENERGY HOLDINGS 4.875% 16/08/2023	1,000,000	USD	957,577	0.07	ZF EUROPE FINANCE 3% 23/10/2029	1,000,000	EUR	709,706	0.05
GREENKO POWER 4.3% 13/12/2028	1,200,000	USD	921,418	0.07	ZIGGO 2.875% 15/01/2030	1,000,000	EUR	724,195	0.05
GREENKO SOLAR MAURITIUS 5.55% 29/01/2025	2,000,000	USD	1,789,299	0.13				23,442,786	1.69
MTN MAURITIUS INVTMENTS 6.5% 13/10/2026	2,000,000	USD	1,933,211	0.13					
NETWORK 3.975% VRN PERP	1,500,000	USD	1,234,130	0.09					
			7,943,147	0.57					
MEXICO					NIGERIA				
BANCO MERCANTIL DEL NORTE 6.75% VRN PERP	1,606,000	USD	1,502,444	0.11	SEPLAT PETROLEUM DEVELOPMENT 7.75% 01/04/2026	1,000,000	USD	821,916	0.06
BRASKEM IDESA 7.45% 15/11/2029	900,000	USD	680,293	0.05				821,916	0.06
PETROLEOS MEXICANOS 6.5% 13/03/2027	550,000	USD	462,519	0.03	OMAN				
			2,645,256	0.19	BANK MUSCAT SAOG 4.75% 17/03/2026	2,300,000	USD	2,186,332	0.15
MOROCCO					OQ SAOC 5.125% 06/05/2028	1,200,000	USD	1,076,500	0.08
OCP 5.125% 23/06/2051	2,195,000	USD	1,408,482	0.10	ORYX FUNDING 5.8% 03/02/2031	1,800,000	USD	1,605,240	0.12
			1,408,482	0.10				4,868,072	0.35
NETHERLANDS					PERU				
AERCAP HOLDINGS 5.875% VRN 10/10/2079	705,000	USD	617,060	0.04	PETROLEOS DEL PERU 4.75% 19/06/2032	2,900,000	USD	2,065,335	0.15
AXALTA COATING 3.75% 15/01/2025	1,925,000	EUR	1,733,787	0.12				2,065,335	0.15
BRASKEM NETHERLANDS FINANCE 4.5% 31/01/2030	1,140,000	USD	919,350	0.07	PORTUGAL				
COOPERATIEVE RABOBANK 4.875% VRN PERP	1,600,000	EUR	1,198,766	0.09	EDP ENERGIAS DE PORTUGAL 1.875% VRN 02/08/2081	1,000,000	EUR	802,775	0.06
					EDP ENERGIAS DE PORTUGAL 4.496% VRN 30/04/2079	1,300,000	EUR	1,220,080	0.09
								2,022,855	0.15

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ROMANIA					TOGO				
RCS RDS 2.5% 05/02/2025	1,100,000	EUR	948,214	0.07	ECOBANK TRANSNATIONAL 8.75% VRN 17/06/2031	2,200,000	USD	1,798,346	0.13
			948,214	0.07				1,798,346	0.13
SAUDI ARABIA					TURKEY				
DAR ALARKAN SUKUK 6.75% 15/02/2025	1,100,000	USD	1,064,987	0.08	EXPORT CREDIT BANK OF TURKEY 6.125% 03/05/2024	1,800,000	USD	1,691,202	0.12
			1,064,987	0.08	KOC HOLDING 6.5% 11/03/2025	3,000,000	USD	2,826,618	0.20
SINGAPORE					UNITED ARAB EMIRATES				
ABJA INVESTMENT 5.95% 31/07/2024	750,000	USD	748,370	0.05	QNB FINANSBANK 6.875% 07/09/2024	1,100,000	USD	1,096,528	0.08
INDIKA ENERGY CAPITAL 8.25% 22/10/2025	850,000	USD	799,250	0.06				5,614,348	0.40
INDIKA ENERGY CAPITAL III PTE 5.875% 09/11/2024	867,000	USD	840,529	0.06	UNITED STATES				
MEDCO BELL 6.375% 30/01/2027	889,000	USD	718,918	0.05	BERRY GLOBAL 1% 15/01/2025	700,000	EUR	625,319	0.05
MEDCO PLATINUM ROAD 6.75% 30/01/2025	1,060,000	USD	960,268	0.07	FORD MOTOR 7.45% 16/07/2031	8,559,000	USD	8,429,532	0.61
THETA CAPITAL 8.125% 22/01/2025	1,000,000	USD	782,880	0.06	FORD MOTOR COMPANY 6.625% 01/10/2028	3,250,000	USD	3,184,803	0.23
			4,850,215	0.35	FORD MOTOR CREDIT 3.25% 15/09/2025	2,000,000	EUR	1,779,849	0.13
SOUTH AFRICA					UNITED STATES				
ABSA GROUP 6.375% VRN PERP	1,566,000	USD	1,346,523	0.10	IQVIA 2.25% 15/01/2028	1,450,000	EUR	1,143,169	0.08
ESKOM HOLDINGS 8.45% 10/08/2028	954,000	USD	811,646	0.06	MPT OPERATING PARTNERSHIP 0.993% 15/10/2026	238,000	EUR	189,991	0.01
			2,158,169	0.16	NAVIENT 4.875% 15/03/2028	7,644,000	USD	5,856,007	0.42
SPAIN					UNITED STATES				
BANCO SANTANDER 4.375% VRN PERP	600,000	EUR	457,364	0.03	OCCIDENTAL PETROLEUM 8.5% 15/07/2027	6,456,000	USD	6,988,096	0.50
CELLNEX TELECOM 1.75% 23/10/2030	3,000,000	EUR	2,080,155	0.15	OCCIDENTAL PETROLEUM 8.875% 15/07/2030	11,084,000	USD	12,342,383	0.88
CELLNEX TELECOM 1.875% 26/06/2029	700,000	EUR	520,069	0.04	QUINTILES IMS 2.875% 15/09/2025	800,000	EUR	739,451	0.05
ENFRAGEN ENERGIA 5.375% 30/12/2030	1,300,000	USD	829,923	0.06	SASOL FINANCING 4.375% 18/09/2026	720,000	USD	633,312	0.05
GRIFOLS 1.625% 15/02/2025	500,000	EUR	434,980	0.03	SILGAN HOLDINGS 3.25% 15/03/2025	800,000	EUR	739,717	0.05
			4,322,491	0.31	SOUTHWESTERN ENERGY 4.75% 01/02/2032	5,391,000	USD	4,519,117	0.33
SWEDEN					UNITED STATES				
AKELIUS RESIDENTIAL PROPERTY 3.875% VRN 05/10/78	251,000	EUR	231,041	0.02	SOUTHWESTERN ENERGY 5.375% 15/03/2030	4,522,000	USD	4,053,588	0.29
DOMETIC GROUP 2% 29/09/2028	900,000	EUR	645,720	0.05	SPRINT CAPITAL 6.875% 15/11/2028	13,430,000	USD	13,861,445	0.99
DOMETIC GROUP 3% 13/09/2023	400,000	EUR	378,422	0.03	UNITED RENTALS NORTH AMERICA 5.5% 15/05/2027	5,572,000	USD	5,396,978	0.39
INTRUM 3% 15/09/2027	1,500,000	EUR	1,093,034	0.07	WGM ACQUISITION 2.75% 15/07/2028	650,000	EUR	528,548	0.04
VERISURE HOLDING 3.5% 15/05/2023	550,000	EUR	538,389	0.04				71,011,305	5.10
VERISURE HOLDING 3.875% 15/07/2026	1,050,000	EUR	886,736	0.06					
VERISURE MIDHOLDING 5.25% 15/02/2029	1,344,000	EUR	973,343	0.07					
			4,746,685	0.34					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
UZBEKISTAN					CHILE				
UZBEKNEFTEGAZ 4.75%					VTR COMUNICACIONES				
16/11/2028	750,000	USD	570,522	0.04	5.125% 15/01/2028	1,406,000	USD	962,446	0.07
			<u>570,522</u>	<u>0.04</u>				<u>962,446</u>	<u>0.07</u>
TOTAL BONDS			248,065,419	17.85	CHINA				
TOTAL TRANSFERABLE SECURITIES			248,065,419	17.85	COUNTRY GARDEN HOLDINGS				
ADMITTED TO AN OFFICIAL STOCK			248,065,419	17.85	7.25% 08/04/2026	1,000,000	USD	321,492	0.02
EXCHANGE LISTING					GLOBAL AIRCRAFT LEASING				
					6.5% 15/09/2024	16,784,626	USD	12,651,569	0.91
								<u>12,973,061</u>	<u>0.93</u>
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					COLOMBIA				
BONDS					BANCO GNB SUDAMERIS				
AUSTRALIA					7.5% VRN 16/04/2031				
FMG RESOURCES 5.125%					1,700,000	USD		1,255,891	0.09
15/05/2024	2,576,000	USD	2,524,766	0.18	ECOPETROL 5.375%				
			<u>2,524,766</u>	<u>0.18</u>	26/06/2026	1,800,000	USD	1,637,893	0.12
					ECOPETROL 7.375%				
BRAZIL					18/09/2043				
BANCO BTG PACTUAL 2.75%								<u>740,344</u>	<u>0.05</u>
11/01/2026	1,800,000	USD	1,566,004	0.11				<u>3,634,128</u>	<u>0.26</u>
BANCO BTG PACTUAL 7.75%					COSTA RICA				
VRN 15/02/2029	3,446,000	USD	3,405,574	0.25	INSTITUTO COSTARRICENSE DE ELECTRICIDAD				
BANCO DO BRASIL 6.25%					6.75% 07/10/2031	1,200,000	USD	1,124,381	0.08
VRN PERP	999,000	USD	862,181	0.06	INVESTMENT ENERGY RESOURCES				
MC BRAZIL DOWNSTREAM					6.25% 26/04/2029	980,000	USD	836,531	0.06
TRADING 7.25% 30/06/2031	3,700,000	USD	2,769,562	0.20				<u>1,960,912</u>	<u>0.14</u>
XP 3.25% 01/07/2026	2,000,000	USD	1,734,436	0.12	CZECH REPUBLIC				
			<u>10,337,757</u>	<u>0.74</u>	SAZKA GROUP 3.875%				
CANADA					15/02/2027				
BAUSCH HEALTH 4.875%					700,000	EUR		585,962	0.04
01/06/2028	8,229,000	USD	5,316,613	0.38				<u>585,962</u>	<u>0.04</u>
BAUSCH HEALTH 9%					FRANCE				
15/12/2025	4,478,000	USD	2,867,375	0.21	ALTICE FRANCE FRANCE				
CANACOL ENERGY 5.75%					5.125% 15/07/2029	14,954,000	USD	11,191,193	0.82
24/11/2028	1,100,000	USD	839,607	0.06	CASINO GUICHARD PERRACHON				
ELDORADO GOLD 6.25%					5.25% 15/04/2027	882,000	EUR	423,357	0.03
01/09/2029	4,096,000	USD	3,154,010	0.23	CASINO GUICHARD PERRACHON				
FIRST QUANTUM MINERALS					6.625% 15/01/2026	500,000	EUR	257,612	0.02
6.875% 15/10/2027	3,250,000	USD	2,936,752	0.21	CMA CGM 7.5% 15/01/2026	1,400,000	EUR	1,398,961	0.10
FIRST QUANTUM MINERALS					FAURECIA 2.625%				
7.5% 01/04/2025	8,553,000	USD	8,212,623	0.59	15/06/2025	1,550,000	EUR	1,334,311	0.10
GFL ENVIRONMENTAL 4%					FAURECIA 2.75% 15/02/2027	900,000	EUR	678,141	0.05
01/08/2028	3,000,000	USD	2,524,906	0.18	FNAC DARTY 2.625%				
GFL ENVIRONMENTAL 4.75%					30/05/2026	750,000	EUR	652,466	0.05
15/06/2029	6,375,000	USD	5,396,774	0.39	GETLINK 3.5% 30/10/2025	1,930,000	EUR	1,730,793	0.12
HUBBAY MINERALS 6.125%					ILIAD HOLDING 5.625%				
01/04/2029	3,029,000	USD	2,444,909	0.18	15/10/2028	2,875,000	EUR	2,423,597	0.17
NOVA CHEMICALS CORP					ILIAD HOLDING SASU 6.5%				
5.25% 01/06/2027	4,075,000	USD	3,473,963	0.25	15/10/2026	4,175,000	USD	3,654,245	0.26
			<u>37,167,532</u>	<u>2.68</u>	KAPLA HOLDING 3.375%				
					15/12/2026	400,000	EUR	328,573	0.02
					LOXAM 3.25% 14/01/2025	350,000	EUR	310,383	0.02
					LOXAM 3.75% 15/07/2026	400,000	EUR	332,786	0.02
					MOBILUX FINANCE 4.25%				
					15/07/2028	1,754,000	EUR	1,197,080	0.09

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
PARTS EUROPE 6.5%					GUATEMALA				
16/07/2025	2,000,000	EUR	1,959,807	0.14	CENTRAL AMERICAN				
QUATRIM SASU 5.875%					BOTTLING 5.25% 27/04/2029	1,455,000	USD	1,262,506	0.09
15/01/2024	3,400,000	EUR	3,124,777	0.22	CT TRUST 5.125%				
REXEL 2.125% 15/06/2028	2,085,000	EUR	1,600,404	0.12	03/02/2032	1,600,000	USD	1,209,069	0.09
REXEL 2.125% 15/12/2028	800,000	EUR	602,941	0.04				2,471,575	0.18
TEREOS FINANCE GROUPE					INDIA				
7.5% 30/10/2025	1,500,000	EUR	1,464,987	0.11	JSW HYDRO ENERGY 4.125%				
			34,666,414	2.50	18/05/2031	750,000	USD	546,499	0.04
GERMANY					SHRIRAM TRANSPORT				
CECONOMY 1.75% 24/06/2026	1,100,000	EUR	614,807	0.04	FINANCE 4.4% 13/03/2024	1,700,000	USD	1,592,357	0.11
COMMERZBANK 4.25% VRN								2,138,856	0.15
PERP	2,000,000	EUR	1,292,369	0.09	IRELAND				
DEUTSCHE BANK 4% VRN					ARDAGH PACKAGING				
24/06/2032	800,000	EUR	666,825	0.05	FINANCE 2.125% 15/08/2026	1,000,000	EUR	756,257	0.05
DEUTSCHE BANK 4.5%					C & W SENIOR FINANCING DESIGNATED				
19/05/2026	1,300,000	EUR	1,219,732	0.09	30/06/2025	1,870,000	USD	1,522,899	0.11
DEUTSCHE BANK 4.5% VRN					EIRCOM FINANCE 3.5%				
PERP	1,400,000	EUR	946,334	0.07	15/05/2026	800,000	EUR	693,289	0.05
DEUTSCHE BANK 4.625%								2,972,445	0.21
VRN PERP	1,200,000	EUR	787,372	0.06	ISRAEL				
DEUTSCHE BANK 6.75% VRN					ENERGEAN ISRAEL FINANCE				
PERP	600,000	EUR	470,735	0.03	4.875% 30/03/2026	1,000,000	USD	892,198	0.06
TECHEM VERWALTUNGSGESELLSCHAFT					LEVIATHAN BOND 6.125%				
2% 15/07/2025	950,000	EUR	818,122	0.06	30/06/2025	1,600,000	USD	1,516,364	0.11
TECHEM VERWALTUNGSGESELLSCHAFT					LEVIATHAN BOND 6.75%				
6% 30/07/2026	2,000,000	EUR	1,552,835	0.11	30/06/2030	750,000	USD	676,559	0.05
			8,369,131	0.60				3,085,121	0.22
GREAT BRITAIN					ITALY				
DRAX FINCO 2.625%					NEXI 1.625% 30/04/2026	480,000	EUR	402,589	0.03
01/11/2025	500,000	EUR	431,941	0.03	NEXI 1.75% 31/10/2024	600,000	EUR	569,496	0.04
EC FINANCE 3% 15/10/2026	3,797,000	EUR	3,244,588	0.23				972,085	0.07
EG GLOBAL FINANCE 6.25%					LIBERIA				
30/10/2025	9,268,000	EUR	7,910,848	0.58	ROYAL CARIBBEAN CRUISES				
EG GLOBAL FINANCE 6.75%					5.375% 15/07/2027	711,000	USD	530,446	0.04
07/02/2025	5,514,000	USD	4,925,287	0.35				530,446	0.04
ENDEAVOUR MINING 5%					LUXEMBOURG				
14/10/2026	1,200,000	USD	958,778	0.07	ALTICE FRANCE HOLDING				
INEOS QUATTRO FINANCE					4% 15/02/2028	1,747,000	EUR	1,060,645	0.08
3.75% 15/07/2026	1,500,000	EUR	1,137,155	0.08	ARAMARK INTERNATIONAL				
INTERNATIONAL GAME TECHNOLOGY					FINANCE 3.125% 01/04/2025	800,000	EUR	725,138	0.05
6.25% 15/01/2027	4,000,000	USD	3,874,177	0.28	ARDAGH METAL PACKAGING				
LIQUID TELECOMMUNICATIONS					FINANCE 6% 15/06/2027	400,000	USD	379,436	0.03
FINANCIAL 5.5% 04/09/2026	1,100,000	USD	867,498	0.06	BK LC LUX 5.25%				
SYNTHOMER 3.875%					30/04/2029	500,000	EUR	394,378	0.03
01/07/2025	400,000	EUR	321,520	0.02	CSN RESOURCES 4.625%				
TRANSDIGM UK HOLDINGS					10/06/2031	720,000	USD	494,267	0.04
6.875% 15/05/2026	2,000,000	USD	1,904,591	0.14	CSN RESOURCES 5.875%				
UPCB FINANCE VII 3.625%					08/04/2032	1,600,000	USD	1,165,186	0.08
15/06/2029	2,200,000	EUR	1,733,223	0.12	HANESBRANDS FINANCE LUXEMBOURG				
VMED O2 UK FINANCING					3.5% 15/06/2024	500,000	EUR	454,946	0.03
3.25% 31/01/2031	900,000	EUR	670,344	0.05	MEXICO REMITTANCES				
			27,979,950	2.01	FUNDING 4.875% 15/01/2028	1,795,000	USD	1,496,596	0.10

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
MILLICOM INTERNATIONAL					NETHERLANDS				
CELLULAR 4.5% 27/04/2031	494,000	USD	355,121	0.03	ABERTIS INFRAESTRUCTURAS				
NATURA LUXEMBOURG					FINANCE 3.248% VRN PERP	1,400,000	EUR	1,117,343	0.08
HOLDINGS 6% 19/04/2029	700,000	USD	576,256	0.04	ASHLAND SERVICES 2%				
PICARD BONDCO 5.375%					30/01/2028	700,000	EUR	548,549	0.04
01/07/2027	1,409,000	EUR	1,042,885	0.08	CONSTELLIUM 4.25%				
RUMO LUXEMBOURG 5.25%					15/02/2026	1,600,000	EUR	1,410,425	0.10
10/01/2028	800,000	USD	730,893	0.05	GOODYEAR EUROPE 2.75%				
TELENET FINANCE LUX					15/08/2028	667,000	EUR	499,277	0.04
NOTE 3.5% 01/03/2028	3,000,000	EUR	2,470,551	0.18	IBERDROLA INTERNATIONAL				
			11,346,298	0.82	3.25% VRN PERP	300,000	EUR	277,779	0.02
MACAU					KONINKLIJKE KPN 6% VRN				
WYNN MACAU 5.5%					PERP	750,000	EUR	720,655	0.05
15/01/2026	1,000,000	USD	761,537	0.05	MAXEDA DIY HOLDING				
			761,537	0.05	5.875% 01/10/2026	550,000	EUR	371,315	0.03
MAURITIUS					OI EUROPEAN GROUP				
CA MAGNUM HOLDINGS					3.125% 15/11/2024	1,500,000	EUR	1,368,962	0.10
5.375% 31/10/2026	2,000,000	USD	1,702,670	0.12	PPF TELECOM 3.25%				
HTA GROUP 7% 18/12/2025	500,000	USD	439,257	0.03	29/09/2027	400,000	EUR	336,388	0.02
			2,141,927	0.15	PPF TELECOM GROUP 3.5%				
MEXICO					20/05/2024	1,500,000	EUR	1,434,328	0.10
BBVA BANCO 5.125% VRN					PROSUS 3.257% 19/01/2027	889,000	USD	753,858	0.05
18/01/2033	900,000	USD	748,690	0.05	QPARK HOLDING 2%				
BRASKEM IDESAPI 6.99%					01/03/2027	500,000	EUR	390,390	0.03
20/02/2032	2,150,000	USD	1,417,085	0.10	SENSATA TECHNOLOGIES				
CEMEX 5.125% VRN PERP	2,600,000	USD	2,096,880	0.15	5.875% 01/09/2030	3,631,000	USD	3,390,579	0.25
ELECTRICIDAD FIRME DE					SWISS REINSURANCE 2.6%				
MEXICO 4.9% 20/11/2026	600,000	USD	489,935	0.04	VRN PERP	1,500,000	EUR	1,331,671	0.10
PETROLEOS MEXICANOS					TENNET HOLDING 2.995%				
3.75% 21/02/2024	500,000	EUR	468,590	0.03	PERPETUAL	2,700,000	EUR	2,549,743	0.18
PETROLEOS MEXICANOS					TEVA PHARMACEUTICAL				
5.35% 12/02/2028	500,000	USD	383,265	0.03	FINANCE 6% 15/04/2024	1,578,000	USD	1,535,745	0.11
PETROLEOS MEXICANOS					TRIVIUM PACKAGING				
5.95% 28/01/2031	199,000	USD	135,569	0.01	FINANCE 3.75% 15/08/2026	900,000	EUR	797,620	0.06
PETROLEOS MEXICANOS					UPC HOLDING 3.875%				
6.7% 16/02/2032	2,506,000	USD	1,778,037	0.13	15/06/2029	500,000	EUR	386,880	0.03
PETROLEOS MEXICANOS					VZ VENDOR FINANCING				
6.84% 23/01/2030	800,000	USD	602,115	0.04	2.875% 15/01/2029	4,000,000	EUR	2,801,559	0.20
PETROLEOS MEXICANOS					WABTEC TRANSPORTATION NETHERLAND				
6.875% 04/08/2026	570,000	USD	514,749	0.04	1.25% 03/12/2027	850,000	EUR	673,491	0.05
PETROLEOS MEXICANOS					WPAP TELECOM HOLDINGS				
7.69% 23/01/2050	640,000	USD	395,534	0.03	5.5% 15/01/2030	1,160,000	EUR	852,584	0.06
PETROLEOS MEXICANOS					ZIGGO BOND 5.125%				
8.75% 02/06/2029	900,000	USD	773,718	0.06	28/02/2030	3,356,000	USD	2,412,739	0.17
TOTAL PLAY TELECOMUNICACIONES					ZIGGO BOND FINANCE 6%				
6.375% 20/09/2028	2,000,000	USD	1,435,662	0.10	15/01/2027	3,600,000	USD	3,037,632	0.22
			11,239,829	0.81				28,999,512	2.09
MOROCCO					NORWAY				
OFFICE CHERIFIEN DES PHOSPHATES					ADEVINTA ASA 2.625%				
6.875% 25/04/2044	1,100,000	USD	903,693	0.07	15/11/2025	700,000	EUR	628,245	0.05
			903,693	0.07				628,245	0.05

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
PANAMA					AMERICAN AIRLINES ADVANTAGE				
CARNIVAL 5.75% 01/03/2027	11,485,000	USD	8,191,285	0.59	5.75% 20/04/2029	18,480,000	USD	16,144,040	1.17
CARNIVAL 6% 01/05/2029	723,000	USD	510,183	0.04	AMERICAN AXLE MANUFACTURING				
CARNIVAL 7.625% 01/03/2026	5,730,000	USD	4,448,639	0.32	6.875% 01/07/2028	12,628,000	USD	10,971,664	0.80
			13,150,107	0.95	AMKOR TECHNOLOGY 6.625% 15/09/2027	2,000,000	USD	1,927,829	0.14
PERU					ANTERO MIDSTREAM				
HUNT OIL PERU 6.375% 01/06/2028	2,005,000	USD	1,645,424	0.12	PARTNERS 5.375% 15/06/2029	3,853,000	USD	3,394,371	0.24
PERU LNG SRL 5.375% 22/03/2030	2,450,000	USD	1,944,344	0.14	ANTERO MIDSTREAM				
			3,589,768	0.26	PARTNERS 5.75% 01/03/2027	7,954,000	USD	7,361,059	0.53
POLAND					ANTERO RESOURCES 5.375% 01/03/2030				
CANPACK 3.875% 15/11/2029	1,200,000	USD	943,913	0.07	ANTERO RESOURCES 8.375% 15/07/2026	7,822,000	USD	7,035,409	0.51
			943,913	0.07	ARCHROCK PARTNERS 6.25% 01/04/2028	2,110,000	USD	1,827,016	0.13
PORTUGAL					ARCHROCK PARTNERS				
EDP ENERGIAS DE PORTUGAL 1.875% VRN 14/03/2082	500,000	EUR	333,388	0.02	6.875% 01/04/2027	8,251,000	USD	7,433,112	0.53
			333,388	0.02	ARCONIC ROLLED PRODUCTS 6.125% 15/02/2028	4,000,000	USD	3,515,972	0.25
SAUDI ARABIA					ASHTON WOODS USA 4.625% 01/08/2029				
ARABIAN CENTRES SUKUK 5.375% 26/11/2024	1,200,000	USD	1,139,042	0.08	AXALTA COATING SYSTEMS 4.75% 15/06/2027	4,685,000	USD	4,193,273	0.30
			1,139,042	0.08	AZUL INVESTMENTS 7.25% 15/06/2026	2,650,000	USD	1,600,424	0.12
SPAIN					BLUE RACER MIDSTREAM 7.625% 15/12/2025				
ALMIRALL 2.125% 30/09/2026	300,000	EUR	263,767	0.02	BUCKEYE PARTNERS 4.5% 01/03/2028	1,927,000	USD	1,627,807	0.12
			263,767	0.02	BUCKEYE PARTNERS 5.85% 15/11/2043	8,505,000	USD	6,418,839	0.46
SWEDEN					BUILDERS FIRSTSOURCE 6.375% 15/06/2032				
HEIMSTADEN BOSTAD 2.625% VRN PERP	1,000,000	EUR	586,418	0.04	BWAY HOLDING 4.75% 15/04/2024	600,000	EUR	551,324	0.04
HEIMSTADEN BOSTAD 3% VRN PERP	915,000	EUR	530,836	0.04	CAESARS ENTERTAINMENT 4.625% 15/10/2029	3,844,000	USD	2,954,255	0.21
SAMHALLSBYGGNADSBOLAGET I NORDEN 2.875% VRN PERP	1,000,000	EUR	413,514	0.03	CALPINE 5% 01/02/2031	3,994,000	USD	3,198,160	0.23
TELIA 4.625% VRN 21/12/2082	2,000,000	EUR	1,870,211	0.14	CALPINE 5.125% 15/03/2028	9,051,000	USD	7,834,396	0.56
VOLVO CAR 2% 24/01/2025	800,000	EUR	718,084	0.05	CCO HOLDINGS 4.5% 15/08/2030	10,543,000	USD	8,340,202	0.60
			4,119,063	0.30	CCO HOLDINGS 4.5% 01/06/2033	6,000,000	USD	4,456,877	0.32
UNITED ARAB EMIRATES					CCO HOLDINGS 4.75% 01/03/2030				
OZTEL HOLDINGS 6.625% 24/04/2028	2,300,000	USD	2,231,199	0.16	CCO HOLDINGS 5.125% 01/05/2027	3,000,000	USD	2,710,553	0.20
			2,231,199	0.16	CCO HOLDINGS 5.375% 01/06/2029	2,544,000	USD	2,227,537	0.16
UNITED STATES					CENTENE 3% 15/10/2030				
ADAPTHEALTH 4.625% 01/08/2029	9,920,000	USD	7,955,193	0.57	CENTENE 3.375% 15/02/2030	6,351,000	USD	5,199,486	0.37
ADAPTHEALTH 5.125% 01/03/2030	1,845,000	USD	1,515,588	0.11					
ADIENT GLOBAL HOLDINGS 4.875% 15/08/2026	2,000,000	USD	1,754,039	0.13					
AIRCATTLE 5.25% VRN PERP	9,003,000	USD	6,855,527	0.49					
ALLY FINANCIAL 4.7% VRN PERP	3,854,000	USD	2,829,901	0.20					

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CENTENE 4.625% 15/12/2029	7,038,000	USD	6,295,354	0.45	ENLINK MIDSTREAM 5.375%				
CENTERFIELD MEDIA					01/06/2029	5,971,000	USD	5,481,107	0.39
PARENT 6.625% 01/08/2026	6,020,000	USD	4,815,648	0.35	ENLINK MIDSTREAM 6.5%				
CENTRAL PARENT 7.25%					01/09/2030	1,901,000	USD	1,857,683	0.13
15/06/2029	3,598,000	USD	3,406,129	0.25	ENTERCOM MEDIA 6.75%				
CENTURYLINK 4% 15/02/2027	5,000,000	USD	4,234,256	0.30	31/03/2029	12,000,000	USD	2,965,935	0.21
CENTURYLINK 6.75%					EQM MIDSTREAM PARTNERS				
01/12/2023	2,576,000	USD	2,630,557	0.19	7.5% 01/06/2027	6,750,000	USD	6,455,959	0.46
CHENIERE ENERGY 4.625%					EVERI HOLDINGS 5%				
15/10/2028	5,291,000	USD	4,817,579	0.35	15/07/2029	9,733,000	USD	8,038,416	0.58
CHENIERE ENERGY					FERTITTA ENTERTAINMENT				
PARTNERS 3.25% 31/01/2032	4,000,000	USD	3,087,417	0.22	6.75% 15/07/2030	8,011,000	USD	6,112,371	0.44
CHSCOMMUNITY HEALTH					FORD MOTOR CREDIT				
SYSTEMS 6.125% 01/04/2030	1,714,000	USD	815,030	0.06	4.389% 01/08/2026	7,000,000	USD	6,344,502	0.46
CHSCOMMUNITY HEALTH					FREEDOM MORTGAGE 6.625%				
SYSTEMS 6.875% 15/04/2029	13,736,000	USD	6,990,058	0.50	15/01/2027	6,227,000	USD	4,471,357	0.32
CLEAR CHANNEL OUTDOOR					FRONTIER COMMUNICATIONS				
HOLDINGS 7.5% 01/06/2029	7,984,000	USD	5,922,835	0.43	HOLDINGS 8.75% 15/05/2030	4,000,000	USD	4,013,982	0.29
CLEVELANDCLIFFS 5.875%					GENESIS ENERGY 8%				
01/06/2027	4,077,000	USD	3,688,291	0.27	15/01/2027	5,732,000	USD	5,050,689	0.36
CLEVELANDCLIFFS 6.75%					GENESIS ENERGY LP GENESIS				
15/03/2026	2,778,000	USD	2,732,595	0.20	ENERGY 7.75% 01/02/2028	4,709,000	USD	4,078,677	0.29
CLYDESDALE ACQUISITION					GPC MERGER 7.125%				
HOLDINGS 6.625% 15/04/2029	7,964,000	USD	7,261,421	0.52	15/08/2028	8,329,000	USD	6,771,368	0.49
CNX RESOURCES 7.375%					GRAY ESCROW 5.375%				
15/01/2031	3,272,000	USD	3,218,913	0.23	15/11/2031	5,631,000	USD	4,420,641	0.32
COLGATE ENERGY PARTNERS					GRAY ESCROW 7% 15/05/2027	3,011,000	USD	2,831,273	0.20
5.875% 01/07/2029	6,527,000	USD	5,851,811	0.42	HCA 3.5% 01/09/2030	2,014,000	USD	1,671,302	0.12
COLT MERGER 6.25%					IHEARTCOMMUNICATIONS				
01/07/2025	4,940,000	USD	4,742,288	0.34	5.25% 15/08/2027	2,604,000	USD	2,223,022	0.16
COLT MERGER 8.125%					IHEARTCOMMUNICATIONS				
01/07/2027	3,046,000	USD	2,928,151	0.21	8.375% 01/05/2027	2,525,000	USD	2,140,373	0.15
COMMSCOPE 4.75%					IQVIA 2.25% 15/03/2029	1,000,000	EUR	752,683	0.05
01/09/2029	3,570,000	USD	2,898,942	0.21	IRON MOUNTAIN 5.25%	6,000,000	EUR	4,813,049	0.35
COMMSCOPE FINANCE 8.25%					15/03/2028	5,161,000	USD	4,530,729	0.33
01/03/2027	6,512,000	USD	5,374,520	0.39	IRON MOUNTAIN 5.25%				
CORNERSTONE BUILDING					15/07/2030	7,001,000	USD	5,848,412	0.42
BRANDS 6.125% 15/01/2029	4,250,000	USD	2,400,498	0.17	JACOBS ENTERTAINMENT				
CROWNROCK 5% 01/05/2029	10,516,000	USD	9,377,830	0.68	6.75% 15/02/2029	7,465,000	USD	6,426,730	0.46
CSC HOLDINGS 4.125%					JEFFERIES FINANCE 5%				
01/12/2030	7,057,000	USD	5,283,784	0.38	15/08/2028	8,817,000	USD	6,509,581	0.47
CSC HOLDINGS 4.5%					KAISER ALUMINUM 4.5%				
15/11/2031	6,950,000	USD	5,215,159	0.38	01/06/2031	4,534,000	USD	3,327,861	0.24
CSC HOLDINGS 5.75%					KAISER ALUMINUM 4.625%				
15/01/2030	6,467,000	USD	4,653,670	0.33	01/03/2028	4,270,000	USD	3,524,488	0.25
DAVE BUSTERS 7.625%					KFC HLD PIZZA HUT				
01/11/2025	11,278,000	USD	11,156,607	0.81	TACO 4.75% 01/06/2027	5,000,000	USD	4,653,592	0.33
DIEBOLD 8.5% 15/04/2024	5,767,000	USD	3,034,513	0.22	KINETIK HOLDINGS 5.875%				
DIRECTV HOLDINGS 5.875%					15/06/2030	6,952,000	USD	6,366,680	0.46
15/08/2027	9,598,000	USD	8,298,386	0.60	KOSMOS ENERGY 7.75%				
DISH 7.375% 01/07/2028	6,422,000	USD	4,327,715	0.31	01/05/2027	1,960,000	USD	1,573,218	0.11
DISH DBS 5.75% 01/12/2028	7,166,000	USD	5,480,342	0.39					

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
LABL 5.875% 01/11/2028	3,604,000	USD	2,929,729	0.21	NOVELIS 4.75% 30/01/2030	1,654,000	USD	1,358,931	0.10
LABL ESCROW ISSUER					OCCIDENTAL PETROLEUM				
10.5% 15/07/2027	7,136,000	USD	6,114,306	0.44	6.125% 01/01/2031	645,000	USD	637,189	0.05
LEVEL 3 FINANCING 3.4%					ORGANON FINANCE 4.125%				
01/03/2027	2,000,000	USD	1,674,966	0.12	6,471,000	USD	5,511,956	0.40	
LEVI STRAUSS 3.375%					PACTIV EVERGREEN GROUP				
15/03/2027	1,000,000	EUR	897,376	0.06	ISSUER 4.375% 15/10/2028	1,908,000	USD	1,590,369	0.11
LIBERTY INTERACTIVE					PENNYMAC FINANCIAL				
8.5% 15/07/2029	4,189,000	USD	2,837,395	0.20	SERVICES 5.75% 15/09/2031	8,386,000	USD	6,051,038	0.44
LIBERTY MEDIA 8.25%					PETSMART FINANCE 7.75%				
01/02/2030	1,362,000	USD	880,477	0.06	15/02/2029	8,680,000	USD	7,760,497	0.56
LIFEPOINT HEALTH 5.375%					POST HOLDINGS 4.625%				
15/01/2029	4,629,000	USD	3,264,769	0.23	15/04/2030	4,322,000	USD	3,546,516	0.26
MACYS RETAIL HOLDINGS					POST HOLDINGS 5.75%				
5.875% 01/04/2029	16,423,000	USD	13,254,611	0.96	01/03/2027	4,000,000	USD	3,821,670	0.28
MAGIC MERGER 5.25%					PRESIDIO HOLDINGS 8.25%				
01/05/2028	7,716,000	USD	5,438,120	0.39	01/02/2028	10,004,000	USD	8,649,759	0.62
MAGIC MERGER 7.875%					RADIOLOGY PARTNERS				
01/05/2029	4,626,000	USD	2,679,119	0.19	9.25% 01/02/2028	8,532,000	USD	5,593,167	0.40
MARRIOTT OWNERSHIP					RANGE RESOURCES 4.75%				
RESORTS 4.5% 15/06/2029	5,595,000	USD	4,457,281	0.32	15/02/2030	2,353,000	USD	2,043,185	0.15
MERCER INTERNATIONAL					REALOGY GROUP 5.75%				
5.125% 01/02/2029	9,162,000	USD	7,311,545	0.53	15/01/2029	8,854,000	USD	6,402,115	0.46
MGM RESORTS INTERNATIONAL					REGIONALCARE HOSPITAL				
6% 15/03/2023	2,576,000	USD	2,575,643	0.19	9.75% 01/12/2026	3,264,000	USD	2,949,250	0.21
MILEAGE PLUS HOLDINGS					RP ESCROW 5.25%				
6.5% 20/06/2027	3,434,000	USD	3,198,893	0.23	15/12/2025	1,592,000	USD	1,317,462	0.09
MODIVCARE ESCROW ISSUER					SASOL FINANCING 6.5%				
5% 01/10/2029	7,953,000	USD	6,498,117	0.47	26/09/2028	1,400,000	USD	1,247,874	0.09
MPT OPERATING PARTNERSHIP					SEALED AIR 5% 15/04/2029	3,903,000	USD	3,516,669	0.25
2.55% 05/12/2023	5,200,000	GBP	5,399,900	0.39	SELECT MEDICAL 6.25%				
MPT OPERATING PARTNERSHIP					15/08/2026	3,968,000	USD	3,722,528	0.27
3.325% 24/03/2025	700,000	EUR	642,384	0.05	SIERRACOL ENERGY ANDINA				
MPT OPERATING PARTNERSHIP					6% 15/06/2028	1,700,000	USD	1,119,331	0.08
4.625% 01/08/2029	6,000,000	USD	4,830,628	0.35	SIRIUS XM RADIO 5%				
MSCI 3.875% 15/02/2031	6,485,000	USD	5,463,704	0.39	01/08/2027	3,000,000	USD	2,760,629	0.20
NATIONSTAR MORTGAGE					SIRIUS XM RADIO 5.5%				
HOLDINGS 5.5% 15/08/2028	1,053,000	USD	829,727	0.06	01/07/2029	4,128,000	USD	3,714,527	0.27
NATIONSTAR MORTGAGE					SPRINGLEAF FINANCE				
HOLDINGS 5.75% 15/11/2031	7,657,000	USD	5,637,240	0.41	5.625% 15/03/2023	3,045,000	USD	3,041,291	0.22
NAVIENT 5.5% 15/03/2029	3,595,000	USD	2,723,226	0.20	STANDARD INDUSTRIES				
NAVIENT 6.75% 15/06/2026	6,407,000	USD	5,823,348	0.42	4.75% 15/01/2028	4,902,000	USD	4,165,986	0.30
NBM US HOLDINGS 6.625%					STAPLES 7.5% 15/04/2026	5,018,000	USD	4,222,452	0.30
06/08/2029	2,417,000	USD	2,217,966	0.16	SYLVAMO 7% 01/09/2029	5,188,000	USD	4,466,563	0.32
NCL 5.875% 15/02/2027	1,903,000	USD	1,625,026	0.12	TALLGRASS ENERGY				
NCR 5.125% 15/04/2029	3,000,000	USD	2,251,524	0.16	PARTNERS 6% 01/03/2027	4,268,000	USD	3,883,170	0.28
NCR 5.25% 01/10/2030	3,129,000	USD	2,377,907	0.17	TENET HEALTHCARE 5.125%				
NETFLIX 3.625% 15/05/2027	1,000,000	EUR	926,270	0.07	01/11/2027	2,500,000	USD	2,252,906	0.16
NEWELL RUBBERMAID 5.5%					TENET HEALTHCARE 6.125%				
01/04/2046	7,517,000	USD	5,887,515	0.42	01/10/2028	9,810,000	USD	8,701,963	0.63
NGL ENERGY OPERATING					TMOBILE USA 3.5%				
7.5% 01/02/2026	9,075,000	USD	8,100,567	0.58	15/04/2031	10,151,000	USD	8,568,578	0.62

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
TRANSDIGM 5.5% 15/11/2027	2,152,000	USD	1,865,921	0.13	LUXEMBOURG				
TRANSDIGM 6.25% 15/03/2026	2,077,000	USD	2,020,741	0.15	HGIF GLOBAL ASSET				
TRAVEL LEISURE 4.5% 01/12/2029	793,000	USD	619,266	0.04	BACKED HIGH YIELD "ZC"	214,289	USD	42,670,178	3.07
TRONOX 4.625% 15/03/2029	8,457,000	USD	6,224,475	0.45	TOTAL COLLECTIVE INVESTMENT SCHEMES			42,670,178	3.07
UNITED AIRLINES 4.625% 15/04/2029	3,000,000	USD	2,495,115	0.18				98,355,660	7.08
UNITED NATURAL FOODS 6.75% 15/10/2028	3,616,000	USD	3,356,481	0.24	MONEY MARKET INSTRUMENTS				
UNITED RENTALS NORTH AMERICA 5.25% 15/01/2030	3,377,000	USD	3,051,054	0.22	TREASURY BILLS				
UNITED WHOLESALE MORTGAGE 5.5% 15/04/2029	10,363,000	USD	7,882,343	0.57	UNITED STATES				
UNIVISION COMMUNICATIONS 7.375% 30/06/2030	6,772,000	USD	6,437,777	0.46	US (GOVT) 0% 25/11/2022	3,600,000	USD	3,585,284	0.26
US ACUTE CARE SOLUTIONS 6.375% 01/03/2026	8,012,000	USD	6,740,205	0.49	US (GOVT) 0% 01/12/2022	1,840,000	USD	1,831,333	0.13
VICI PROPERTIES 4.125% 15/08/2030	3,000,000	USD	2,505,766	0.18	TOTAL TREASURY BILLS			5,416,617	0.39
VICI PROPERTIES 4.5% 15/01/2028	2,465,000	USD	2,198,067	0.16	TOTAL MONEY MARKET INSTRUMENTS			5,416,617	0.39
VICI PROPERTIES 5.75% 01/02/2027	5,000,000	USD	4,719,009	0.34	OTHER TRANSFERABLE SECURITIES				
VICTORIAS SECRET 4.625% 15/07/2029	9,571,000	USD	7,238,287	0.52	BONDS				
VICTORS MERGER 6.375% 15/05/2029	4,796,000	USD	2,946,253	0.21	CANADA				
VIKING OCEAN CRUISES 5.625% 15/02/2029	3,684,000	USD	2,870,700	0.21	AKUMIN ESCROW 7.5% 01/08/2028	7,042,000	USD	5,376,926	0.39
VINE ENERGY HOLDINGS 6.75% 15/04/2029	5,032,000	USD	4,830,896	0.35	NETHERLANDS				
VISTRA 7% VRN PERP	4,163,000	USD	3,641,221	0.26	IHS NETHERLANDS HOLDCO 8% 18/09/2027	5,041,000	USD	4,252,817	0.31
VISTRA 8% VRN PERP	3,615,000	USD	3,327,724	0.24	UNITED STATES				
WASH MULTIFAMILY ACQUISITION 5.75% 15/04/2026	9,638,000	USD	8,910,636	0.65	DISH DBS 5.125% 01/06/2029	534,000	USD	314,793	0.02
WR GRACE HOLDINGS 5.625% 15/08/2029	7,319,000	USD	5,532,374	0.40	PITNEY BOWES 6.875% 15/03/2027	6,054,000	USD	3,753,767	0.27
WYNDHAM DESTINATIONS 6.625% 31/07/2026	4,000,000	USD	3,770,677	0.27	TOTAL BONDS			4,068,560	0.29
			738,978,858	53.19	TOTAL OTHER TRANSFERABLE SECURITIES			13,698,303	0.99
TOTAL BONDS			974,102,733	70.11	TOTAL INVESTMENTS			1,339,638,732	96.42
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			974,102,733	70.11	OTHER NET ASSETS			49,779,608	3.58
					TOTAL NET ASSETS			1,389,418,340	100.00
COLLECTIVE INVESTMENT SCHEMES									
IRELAND									
HSBC GLOBAL LIQUIDITY FUND	55,685,483	USD	55,685,482	4.01					
			55,685,482	4.01					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield ESG Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					VEOLIA ENVIRONNEMENT 2.25% VRN PERP				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					VEOLIA ENVIRONNEMENT 2.5% VRN PERP				
BONDS					GERMANY				
AUSTRIA					COMMERZBANK 1.375% VRN 29/12/2031				
ERSTE GROUP BANK 4.25% VRN PERP	200,000	EUR	141,452	0.20	COMMERZBANK 4% VRN 05/12/2030	200,000	EUR	178,698	0.27
WIENERBERGER 2.75% 04/06/2025	100,000	EUR	92,724	0.14	DEUTSCHE BANK 2.75% 17/02/2025	50,000	EUR	47,169	0.07
			<u>234,176</u>	<u>0.34</u>	MERCK KGAA 2.875% VRN 25/06/2079	100,000	EUR	83,937	0.12
BELGIUM					THYSSENKRUPP 2.875% 22/02/2024				
KBC GROUP 4.25% VRN PERP	200,000	EUR	156,129	0.23		100,000	EUR	92,167	0.13
			<u>156,129</u>	<u>0.23</u>				<u>478,615</u>	<u>0.70</u>
CHINA					GREAT BRITAIN				
CIFI HOLDINGS GROUP 6.45% 07/11/2024	200,000	USD	49,197	0.07	NGG FINANCE 2.125% VRN 05/09/2082	100,000	EUR	77,796	0.11
			<u>49,197</u>	<u>0.07</u>	VODAFONE GROUP 2.625% VRN 27/08/2080	200,000	EUR	168,970	0.25
COLOMBIA					VODAFONE GROUP 3.1% VRN 03/01/2079				
BANCOLOMBIA 4.625% VRN 18/12/2029	200,000	USD	166,240	0.24		100,000	EUR	94,634	0.14
			<u>166,240</u>	<u>0.24</u>				<u>341,400</u>	<u>0.50</u>
DENMARK					HONG KONG				
DKT FINANCE APS 7% 17/06/2023	200,000	EUR	191,789	0.28	FORTUNE STAR 5% 18/05/2026	200,000	USD	78,178	0.11
			<u>191,789</u>	<u>0.28</u>				<u>78,178</u>	<u>0.11</u>
FINLAND					INDIA				
HUHTAMAKI 4.25% 09/06/2027	100,000	EUR	92,268	0.14	SHRIRAM TRANSPORT FINANCE 5.95% 24/10/2022	200,000	USD	199,523	0.29
NOKIA 2% 11/03/2026	100,000	EUR	90,188	0.13				<u>199,523</u>	<u>0.29</u>
TEOLLISUUDEN VOIMA 2.625% 31/03/2027	100,000	EUR	88,802	0.13	INDONESIA				
			<u>271,258</u>	<u>0.40</u>	STAR ENGY GEOTHERMAL WAYANG WINDU 6.75% 24/04/2033	200,000	USD	149,829	0.22
FRANCE					WINDU 6.75% 24/04/2033				
CASINO GUICHARD 2.798% 05/08/2026	100,000	EUR	49,287	0.07				<u>149,829</u>	<u>0.22</u>
CHROME BIDCO 3.5% 31/05/2028	100,000	EUR	78,142	0.11	ITALY				
ELECTRICITE DE FRANCE 4% VRN PERP	100,000	EUR	89,005	0.13	TELECOM ITALIA SPAMILANO 2.875% 28/01/2026	100,000	EUR	88,159	0.13
ELIS 4.125% 24/05/2027	100,000	EUR	90,675	0.13				<u>88,159</u>	<u>0.13</u>
FAURECIA 2.375% 15/06/2027	200,000	EUR	144,436	0.21	JAPAN				
LA BANQUE POSTALE 3.875% VRN PERP	200,000	EUR	152,940	0.22	SOFTBANK GROUP CORP VRN 6% PERP	335,000	USD	313,389	0.46
LA POSTE 3.125% VRN PERP	200,000	EUR	177,512	0.27				<u>313,389</u>	<u>0.46</u>
RCI BANQUE 2.625% VRN 18/02/2030	200,000	EUR	167,525	0.25	KAZAKHSTAN				
SPIE 2.625% 18/06/2026	100,000	EUR	89,241	0.13	KAZMUNAYGAS NATIONAL 4.75% 24/04/2025	300,000	USD	278,307	0.41
VALEO 1.625% 18/03/2026	100,000	EUR	89,398	0.13				<u>278,307</u>	<u>0.41</u>
					LUXEMBOURG				
					ARD FINANCE 6.5% 30/06/2027	455,000	USD	314,163	0.46

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield ESG Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
B2W DIGITAL 4.375% 20/12/2030	300,000	USD	204,461	0.30					
FS LUXEMBOURG 10% 15/12/2025	400,000	USD	406,300	0.60					
MILLICOM INTERNATIONAL CELLULAR 6.25% 25/03/2029	200,000	USD	152,692	0.22					
MINERVA LUXEMBOURG 4.375% 18/03/2031	200,000	USD	151,764	0.22					
REDE DOR FINANCE 4.5% 22/01/2030	300,000	USD	245,866	0.36					
			1,475,246	2.16					
MAURITIUS					PORTUGAL				
NETWORK 3.975% VRN PERP	400,000	USD	329,101	0.48	EDP ENERGIAS DE PORTUGAL 1.875% VRN 02/08/2081	100,000	EUR	80,278	0.12
			329,101	0.48				80,278	0.12
MEXICO					SINGAPORE				
BANCO MERCANTIL DEL NORTE 6.75% VRN PERP	300,000	USD	280,656	0.41	THETA CAPITAL 8.125% 22/01/2025	400,000	USD	313,152	0.46
			280,656	0.41				313,152	0.46
MOROCCO					SOUTH AFRICA				
OCP 3.75% 23/06/2031	300,000	USD	227,811	0.33	ABSA GROUP 6.375% VRN PERP	200,000	USD	171,970	0.25
			227,811	0.33				171,970	0.25
NETHERLANDS					SPAIN				
AERCAP HOLDINGS 5.875% VRN 10/10/2079	972,000	USD	850,754	1.26	CELLNEX TELECOM 1.75% 23/10/2030	100,000	EUR	69,339	0.10
AXALTA COATING 3.75% 15/01/2025	100,000	EUR	90,067	0.13	CELLNEX TELECOM 1.875% 26/06/2029	100,000	EUR	74,296	0.11
COOPERATIEVE RABOBANK 4.875% VRN PERP	200,000	EUR	149,846	0.22	GRIFOLS 1.625% 15/02/2025	100,000	EUR	86,995	0.13
DARLING GLOBAL FINANCE 3.625% 15/05/2026	100,000	EUR	92,843	0.14				230,630	0.34
GREENKO DUTCH 3.85% 29/03/2026	400,000	USD	315,241	0.46	SWEDEN				
LKQ EUROPEAN HOLDINGS 4.125% 01/04/2028	100,000	EUR	91,989	0.13	AKELIUS RESIDENTIAL PROPERTY 3.875% VRN 05/10/78	100,000	EUR	92,048	0.13
TELEFONICA EUROPE 3% VRN PERP	200,000	EUR	187,154	0.27	DOMETIC GROUP 2% 29/09/2028	100,000	EUR	71,747	0.11
TELEFONICA EUROPE VRN PERP	100,000	EUR	85,960	0.13	INTRUM 3% 15/09/2027	100,000	EUR	72,869	0.11
TENNET HOLDING 2.374% VRN PERP	200,000	EUR	177,929	0.26	INTRUM 4.875% 15/08/2025	100,000	EUR	86,953	0.13
TRIVIUM PACKAGING FINANCE 5.5% 15/08/2026	238,000	USD	214,863	0.31	VERISURE HOLDING 3.875% 15/07/2026	100,000	EUR	84,451	0.12
			2,256,646	3.31				408,068	0.60
OMAN					TOGO				
OMGRID FUNDING 5.196% 16/05/2027	200,000	USD	180,730	0.26	ECOBANK TRANSNATIONAL 8.75% VRN 17/06/2031	300,000	USD	245,229	0.36
			180,730	0.26				245,229	0.36
PERU					TURKEY				
PETROLEOS DEL PERU 4.75% 19/06/2032	200,000	USD	142,437	0.21	TURKIYE SISE VE CAM FABRIKALARI 6.95% 14/03/2026	200,000	USD	184,472	0.27
			142,437	0.21				184,472	0.27
					UNITED ARAB EMIRATES				
					EMIRATES NBD BANK 6.125% VRN PERP	200,000	USD	192,450	0.28
					MAF GLOBAL SECURITIES 7.875% VRN PERP	200,000	USD	196,681	0.29
								389,131	0.57
					UNITED STATES				
					FORD MOTOR 7.45% 16/07/2031	211,000	USD	207,808	0.30
					IQVIA 2.25% 15/01/2028	100,000	EUR	78,839	0.12
					LUMEN TECHNOLOGIES 6.875% 15/01/2028	565,000	USD	487,993	0.71
					OVINTIV 7.375% 01/11/2031	189,000	USD	197,913	0.29
					QUINTILES IMS 2.875% 15/09/2025	200,000	EUR	184,863	0.27

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield ESG Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SOUTHWESTERN ENERGY 5.375% 15/03/2030	843,000	USD	755,677	1.12	FNAC DARTY 1.875% 30/05/2024	100,000	EUR	91,802	0.13
SPRINT CAPITAL 6.875% 15/11/2028	647,000	USD	667,785	0.98	GETLINK 3.5% 30/10/2025	200,000	EUR	179,357	0.26
UNITED RENTALS NORTH AMERICA 5.5% 15/05/2027	525,000	USD	508,509	0.74	ILIAD HOLDING 5.625% 15/10/2028	200,000	EUR	168,598	0.25
TOTAL BONDS			3,089,387	4.53	MOBILUX FINANCE 4.25% 15/07/2028	100,000	EUR	68,249	0.10
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			14,449,416	21.16	PARTS EUROPE 6.5% 16/07/2025	100,000	EUR	97,990	0.14
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			14,449,416	21.16	QUATRIM SASU 5.875% 15/01/2024	100,000	EUR	91,905	0.13
BONDS					REXEL 2.125% 15/06/2028	100,000	EUR	76,758	0.11
AUSTRALIA								1,798,031	2.63
FMG RESOURCES 5.875% 15/04/2030	800,000	USD	698,925	1.02	GERMANY				
			698,925	1.02	CECONOMY 1.75% 24/06/2026	100,000	EUR	55,892	0.08
BRAZIL					DEUTSCHE BANK 4% VRN 24/06/2032	100,000	EUR	83,353	0.12
BANCO DO BRASIL 4.625% 15/01/2025	300,000	USD	289,995	0.43	DEUTSCHE BANK 4.5% 19/05/2026	100,000	EUR	93,826	0.14
ITAU UNIBANCO HOLDING 4.5% VRN 21/11/2029	200,000	USD	186,139	0.27	DEUTSCHE BANK 4.5% VRN PERP	200,000	EUR	135,190	0.20
			476,134	0.70	TECHEM VERWALTUNGSGESELLSCHAFT 2% 15/07/2025	100,000	EUR	86,118	0.13
CANADA					TECHEM VERWALTUNGSGESELLSCHAFT 6% 30/07/2026	100,000	EUR	77,642	0.11
CANACOL ENERGY 5.75% 24/11/2028	300,000	USD	228,984	0.34				532,021	0.78
ELDORADO GOLD 6.25% 01/09/2029	740,000	USD	569,816	0.83	GREAT BRITAIN				
FIRST QUANTUM MINERALS 6.875% 15/10/2027	300,000	USD	271,085	0.40	DRAX FINCO 2.625% 01/11/2025	100,000	EUR	86,388	0.13
FIRST QUANTUM MINERALS 7.5% 01/04/2025	738,000	USD	708,629	1.03	EC FINANCE 3% 15/10/2026	200,000	EUR	170,903	0.25
HUDBAY MINERALS 6.125% 01/04/2029	209,000	USD	168,698	0.25	LIQUID TELECOMMUNICATIONS FINANCIAL 5.5% 04/09/2026	400,000	USD	315,453	0.46
			1,947,212	2.85	FOODS BONDSCO 2.5% 24/06/2028	100,000	EUR	76,073	0.11
CHINA					UPCB FINANCE VII 3.625% 15/06/2029	100,000	EUR	78,783	0.12
GLOBAL AIRCRAFT LEASING 6.5% 15/09/2024	660,091	USD	497,550	0.73				727,600	1.07
			497,550	0.73	GUATEMALA				
COLOMBIA					CENTRAL AMERICAN BOTTLING 5.25% 27/04/2029	150,000	USD	130,155	0.19
BANCO DAVIVIENDA 6.65% VRN PERP	300,000	USD	220,776	0.32				130,155	0.19
			220,776	0.32	ISRAEL				
FRANCE					ENERGEAN ISRAEL FINANCE 4.875% 30/03/2026	200,000	USD	178,440	0.26
CMA CGM 7.5% 15/01/2026	200,000	EUR	199,852	0.29	LEVIATHAN BOND 6.125% 30/06/2025	300,000	USD	284,318	0.42
CONSTELLIUM 5.625% 15/06/2028	1,000,000	USD	823,520	1.22				462,758	0.68
					ITALY				
					NEXI 1.625% 30/04/2026	100,000	EUR	83,873	0.12
								83,873	0.12

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield ESG Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
LIBERIA					NORWAY				
ROYAL CARIBBEAN CRUISES 5.375% 15/07/2027	168,000	USD	125,338	0.18	ADEVINTA ASA 2.625% 15/11/2025	100,000	EUR	89,749	0.13
			125,338	0.18				89,749	0.13
LUXEMBOURG					PAKISTAN				
BK LC LUX 5.25% 30/04/2029	100,000	EUR	78,876	0.12	PAKISTAN WATER & POWER DEVELOPMENT AUTHORITY 7.5% 04/06/2031	200,000	USD	72,026	0.11
HANESBRANDS FINANCE LUXEMBOURG 3.5% 15/06/2024	100,000	EUR	90,989	0.13				72,026	0.11
PICARD BONDCO 5.375% 01/07/2027	100,000	EUR	74,016	0.11	PANAMA				
REDE D'OR FINANCE SARL 4.95% 17/01/2028	200,000	USD	178,155	0.26	BANCO GENERAL 5.25% VRN PERP	300,000	USD	259,169	0.38
RUMO LUXEMBOURG 5.25% 10/01/2028	400,000	USD	365,447	0.54				259,169	0.38
SIG COMBIBLOC PURCHASE 2.125% 18/06/2025	100,000	EUR	90,802	0.13	PARAGUAY				
TELENET FINANCE LUX NOTE 3.5% 01/03/2028	200,000	EUR	164,703	0.24	BANCO CONTINENTAL 2.75% 10/12/2025	150,000	USD	131,653	0.19
			1,042,988	1.53				131,653	0.19
MEXICO					PERU				
BBVA BANCOMER TEXAS 5.875% VRN 13/09/2034	200,000	USD	171,929	0.25	MINSUR 4.5% 28/10/2031	200,000	USD	161,684	0.24
BRASKEM IDESAPI 6.99% 20/02/2032	200,000	USD	131,822	0.19				161,684	0.24
GRUPO BIMBO 5.95% PERP NEMAK 3.625% 28/06/2031	300,000	USD	297,579	0.44					
			204,207	0.30	POLAND				
			805,537	1.18	CANPACK 3.875% 15/11/2029	200,000	USD	157,319	0.23
NETHERLANDS					SPAIN				
ABERTIS INFRAESTRUCTURAS FINANCE 3.248% VRN PERP	100,000	EUR	79,810	0.12	ALMIRALL 2.125% 30/09/2026	100,000	EUR	87,922	0.13
ASHLAND SERVICES 2% 30/01/2028	100,000	EUR	78,364	0.11				87,922	0.13
CONSTELLIUM 4.25% 15/02/2026	100,000	EUR	88,152	0.13	SWEDEN				
KONINKLIJKE KPN 6% VRN PERP	100,000	EUR	96,087	0.14	HEIMSTADEN BOSTAD 3% VRN PERP	100,000	EUR	58,015	0.09
SENSATA TECHNOLOGIES 5.875% 01/09/2030	200,000	USD	186,757	0.27	SAMHALLSBYGGNADSBOLAGET I NORDEN 2.875% VRN PERP	100,000	EUR	41,351	0.06
TENNET HOLDING 2.995% PERPETUAL	100,000	EUR	94,435	0.14				99,366	0.15
TRIVIUM PACKAGING FINANCE 3.75% 15/08/2026	200,000	EUR	177,249	0.26	UNITED STATES				
VZ VENDOR FINANCING 2.875% 15/01/2029	200,000	EUR	140,078	0.21	ACADIA HEALTHCARE 5.5% 01/07/2028	560,000	USD	516,678	0.76
ZIGGO BOND 5.125% 28/02/2030	280,000	USD	201,301	0.29	ADAPTHEALTH 5.125% 01/03/2030	700,000	USD	575,020	0.84
ZIGGO BOND FINANCE 6% 15/01/2027	465,000	USD	392,361	0.58	AIRCASTLE 5.25% VRN PERP	414,000	USD	315,249	0.46
			1,534,594	2.25	ALLY FINANCIAL 4.7% VRN PERP	200,000	USD	146,855	0.22
					ALLY FINANCIAL 4.7% VRN PERP(US02005NBM11)	599,000	USD	471,656	0.69
					AMERICAN AXLE MANUFACTURING 6.875% 01/07/2028	633,000	USD	549,973	0.81
					AMKOR TECHNOLOGY 6.625% 15/09/2027	355,000	USD	342,190	0.50
					ANTERO MIDSTREAM PARTNERS 5.375% 15/06/2029	562,000	USD	495,104	0.73
					ANTERO RESOURCES 5.375% 01/03/2030	726,000	USD	652,992	0.96
					ARCHROCK PARTNERS 6.875% 01/04/2027	802,000	USD	722,501	1.05

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield ESG Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ARCONIC ROLLED PRODUCTS 6.125% 15/02/2028	800,000	USD	703,194	1.03	GRAY ESCROW 7% 15/05/2027	400,000	USD	376,124	0.55
ASBURY AUTOMOTIVE GROUP 4.5% 01/03/2028	300,000	USD	253,565	0.37	HCA 5.875% 15/02/2026	300,000	USD	297,600	0.44
ASBURY AUTOMOTIVE GROUP 4.625% 15/11/2029	582,000	USD	462,384	0.68	HCA 5.875% 01/02/2029	1,136,000	USD	1,110,370	1.62
ASBURY AUTOMOTIVE GROUP 5% 15/02/2032	7,000	USD	5,417	0.01	HILTON GRAND VACATIONS BORROWER 5% 01/06/2029	800,000	USD	647,405	0.95
ASHTON WOODS USA 4.625% 01/08/2029	102,000	USD	74,762	0.11	IHEARTCOMMUNICATIONS 5.25% 15/08/2027	227,000	USD	193,789	0.28
AXALTA COATING SYSTEMS 4.75% 15/06/2027	664,000	USD	594,308	0.87	IHEARTCOMMUNICATIONS 8.375% 01/05/2027	534,000	USD	452,657	0.66
BLUE RACER MIDSTREAM 7.625% 15/12/2025	283,000	USD	273,090	0.40	IQVIA 2.875% 15/06/2028	400,000	EUR	320,870	0.47
BUILDERS FIRSTSOURCE 5% 01/03/2030	250,000	USD	212,970	0.31	IRON MOUNTAIN 4.875% 15/09/2027	150,000	USD	134,390	0.20
BUILDERS FIRSTSOURCE 6.375% 15/06/2032	491,000	USD	439,090	0.64	IRON MOUNTAIN 5.25% 15/07/2030	857,000	USD	715,910	1.04
CENTENE 3% 15/10/2030	66,000	USD	52,295	0.08	JEFFERIES FINANCE 5% 15/08/2028	401,000	USD	296,058	0.43
CENTENE 3.375% 15/02/2030	405,000	USD	331,569	0.49	LABL ESCROW ISSUER 10.5% 15/07/2027	241,000	USD	206,495	0.30
CENTENE 4.625% 15/12/2029	224,000	USD	200,364	0.29	LEVI STRAUSS 3.375% 15/03/2027	100,000	EUR	89,738	0.13
CHENIERE ENERGY 4.625% 15/10/2028	730,000	USD	664,682	0.97	LITHIA MOTORS 4.625% 15/12/2027	500,000	USD	440,777	0.65
CHENIERE ENERGY PARTNERS 3.25% 31/01/2032	501,000	USD	386,699	0.57	MACYS RETAIL HOLDINGS 5.875% 01/04/2029	819,000	USD	660,995	0.97
CHS COMMUNITY HEALTH SYSTEMS 6.875% 15/04/2029	693,000	USD	352,658	0.52	MAGIC MERGER 5.25% 01/05/2028	321,000	USD	226,236	0.33
CLEAR CHANNEL OUTDOOR HOLDINGS 7.5% 01/06/2029	255,000	USD	189,169	0.28	MAGIC MERGER 7.875% 01/05/2029	167,000	USD	96,717	0.14
CNX RESOURCES 7.375% 15/01/2031	36,000	USD	35,416	0.05	MARRIOTT OWNERSHIP RESORTS 4.5% 15/06/2029	273,000	USD	217,487	0.32
COMMSCOPE 4.75% 01/09/2029	320,000	USD	259,849	0.38	MEDNAX 5.375% 15/02/2030	700,000	USD	586,494	0.86
COMMSCOPE FINANCE 8.25% 01/03/2027	295,000	USD	243,471	0.36	MERCADOLIBRE 2.375% 14/01/2026	200,000	USD	170,614	0.25
DANA 5.375% 15/11/2027	350,000	USD	297,552	0.44	MERCER INTERNATIONAL 5.125% 01/02/2029	710,000	USD	566,601	0.83
DAVE BUSTERS 7.625% 01/11/2025	439,000	USD	434,275	0.64	MODIVCARE ESCROW ISSUER 5% 01/10/2029	692,000	USD	565,409	0.83
DELTA AIR LINES 3.75% 28/10/2029	215,000	USD	169,483	0.25	MPT OPERATING PARTNERSHIP 2.55% 05/12/2023	250,000	GBP	259,611	0.38
ENCOMPASS HEALTH 4.5% 01/02/2028	904,000	USD	776,066	1.13	MSCI 3.875% 15/02/2031	748,000	USD	630,201	0.92
ENLINK MIDSTREAM 5.375% 01/06/2029	559,000	USD	513,137	0.75	NATIONSTAR MORTGAGE HOLDINGS 5.125% 15/12/2030	644,000	USD	467,409	0.68
ENLINK MIDSTREAM 6.5% 01/09/2030	20,000	USD	19,544	0.03	NBM US HOLDINGS 6.625% 06/08/2029	400,000	USD	367,061	0.54
EQT MIDSTREAM PARTNERS 5.5% 15/07/2028	800,000	USD	687,502	1.01	NCR 5% 01/10/2028	152,000	USD	120,317	0.18
FORD MOTOR 3.25% 12/02/2032	26,000	USD	18,766	0.03	NCR 5.125% 15/04/2029	376,000	USD	282,191	0.41
GRAY ESCROW 5.375% 15/11/2031	366,000	USD	287,330	0.42	NEWELL RUBBERMAID 5.5% 01/04/2046	148,000	USD	115,918	0.17
					NEXSTAR ESCROW 5.625% 15/07/2027	520,000	USD	481,156	0.70
					NGL ENERGY OPERATING 7.5% 01/02/2026	273,000	USD	243,686	0.36

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield ESG Bond (continued)
Statement of investments as at 30 September 2022
(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	244,000	USD	200,471	0.29	UNITED RENTALS NORTH				
ORGANON FINANCE 4.125% 30/04/2028	329,000	USD	280,240	0.41	AMERICA 5.25% 15/01/2030	236,000	USD	213,221	0.31
ORGANON FINANCE 5.125% 30/04/2031	209,000	USD	171,569	0.25	UNITED WHOLESALE				
OUTFRONT MEDIA CAPITAL 4.25% 15/01/2029	244,000	USD	191,958	0.28	MORTGAGE 5.5% 15/04/2029	68,000	USD	51,722	0.08
PEARL MERGER 6.75% 01/10/2028	1,215,000	USD	922,675	1.34	UNIVISION COMMUNICATIONS				
PENNYMAC FINANCIAL SERVICES 5.375% 15/10/2025	275,000	USD	238,299	0.35	4.5% 01/05/2029	275,000	USD	224,751	0.33
PENNYMAC FINANCIAL SERVICES 5.75% 15/09/2031	422,000	USD	304,500	0.45	UNIVISION COMMUNICATIONS				
RANGE RESOURCES 4.75% 15/02/2030	302,000	USD	262,236	0.38	6.625% 01/06/2027	215,000	USD	204,100	0.30
REALOGY GROUP 5.75% 15/01/2029	461,000	USD	333,338	0.49	UNIVISION COMMUNICATIONS				
SCRIPPS ESCROW 5.375% 15/01/2031	400,000	USD	304,127	0.45	7.375% 30/06/2030	69,000	USD	65,595	0.10
SCRIPPS ESCROW 5.875% 15/07/2027	349,000	USD	305,538	0.45	VICTORIAS SECRET 4.625% 15/07/2029	483,000	USD	365,280	0.54
SEALED AIR 5% 15/04/2029	198,000	USD	178,401	0.26	WR GRACE HOLDINGS				
SELECT MEDICAL 6.25% 15/08/2026	715,000	USD	670,768	0.98	5.625% 15/08/2029	515,000	USD	389,284	0.57
SIRIUS XM RADIO 5% 01/08/2027	431,000	USD	396,610	0.58	WYNDHAM DESTINATIONS				
SIRIUS XM RADIO 5.5% 01/07/2029	240,000	USD	215,961	0.32	6.625% 31/07/2026	710,000	USD	669,295	0.98
SPRINGLEAF FINANCE 5.625% 15/03/2023	109,000	USD	108,867	0.16				37,784,079	55.34
SPRINGLEAF FINANCE 6.625% 15/01/2028	153,000	USD	130,911	0.19	TOTAL BONDS			49,926,459	73.13
SPRINGLEAF FINANCE CORP 6.875% 15/03/2025	275,000	USD	258,723	0.38	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			49,926,459	73.13
STANDARD INDUSTRIES 4.75% 15/01/2028	146,000	USD	124,079	0.18					
STANDARD INDUSTRIES 5% 15/02/2027	429,000	USD	381,643	0.56	IRELAND				
SURGERY CENTER HOLDINGS 6.75% 01/07/2025	125,000	USD	117,315	0.17	HSBC GLOBAL LIQUIDITY FUND	2,076,481	USD	2,076,481	3.04
SURGERY CENTER HOLDINGS 10% 15/04/2027	440,000	USD	428,768	0.63				2,076,481	3.04
TEGNA 4.625% 15/03/2028	440,000	USD	406,765	0.60	LUXEMBOURG				
TENET HEALTHCARE 6.125% 01/10/2028	969,000	USD	859,552	1.25	HGIF GLOBAL ASSET BACKED HIGH YIELD "ZC"	4,841	USD	963,959	1.41
TMOBILE USA 3.5% 15/04/2031	628,000	USD	530,102	0.78				963,959	1.41
TMOBILE USA 5.375% 15/04/2027	880,000	USD	867,498	1.26	TOTAL COLLECTIVE INVESTMENT SCHEMES			3,040,440	4.45
TRONOX 4.625% 15/03/2029	900,000	USD	662,413	0.97					
UNITED NATURAL FOODS 6.75% 15/10/2028	733,000	USD	680,393	1.00	OTHER TRANSFERABLE SECURITIES				
					BONDS				
					UNITED STATES				
					PITNEY BOWES 6.875% 15/03/2027	452,000	USD	280,261	0.41
								280,261	0.41
					TOTAL BONDS			280,261	0.41
					TOTAL OTHER TRANSFERABLE SECURITIES			280,261	0.41
					TOTAL INVESTMENTS			67,696,576	99.15
					OTHER NET ASSETS			577,001	0.85
					TOTAL NET ASSETS			68,273,577	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield Securitised Credit Bond
Statement of investments as at 30 September 2022
(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					BONDS				
BONDS					GREAT BRITAIN				
CHINA					CPUK FINANCE 4.5%				
TRAFFORD CENTRE FINANCE 4.75% 28/04/2024	500,000	GBP	494,789	0.44	28/08/2027	500,000	GBP	462,096	0.41
			494,789	0.44	TOTAL BONDS			462,096	0.41
GREAT BRITAIN					ASSET BACKED SECURITIES				
CPUK FINANCE 4.875% 28/08/2025	1,500,000	GBP	1,492,210	1.33	GREAT BRITAIN				
GREENE KING FINANCE FRN 15/03/2036	1,500,000	GBP	1,232,721	1.10	CANARY WHARF FINANCE FRN 22/10/2037				
			2,724,931	2.43		812,000	GBP	700,983	0.63
TOTAL BONDS			3,219,720	2.87				700,983	0.63
ASSET BACKED SECURITIES					IRELAND				
AUSTRALIA					ARROW CMBS FRN 22/05/2030				
FIRSTMAC MORTGAGE FUNDING TRUST FRN 15/01/2052	1,000,000	AUD	651,870	0.58	CARLYLE US CLO FRN 20/07/2031	1,000,000	USD	863,459	0.77
			651,870	0.58	CONTEGO CLO VI DAC FRN 15/04/2034	2,000,000	EUR	1,750,033	1.56
GREAT BRITAIN					ELM PARK CLO FRN 15/04/2034				
GREENE KING FINANCE 5.702% 15/12/2034	1,198,000	GBP	1,061,445	0.95	FROST FRN 22/11/2026	1,000,000	GBP	995,019	0.89
MARSTONS ISSUER 5.641% VRN 15/07/2035	1,108,000	GBP	910,402	0.81	INVESCO CLO FRN 15/07/2034	1,000,000	USD	900,325	0.80
			1,971,847	1.76	INVESCO CLO FRN 15/08/2034	2,000,000	EUR	1,737,022	1.55
IRELAND					INVESCO EURO CLO FRN 15/04/2033				
SCORPIO EUROPEAN LOAN CONDUIT FRN 17/05/2029	1,408,000	GBP	1,418,179	1.27	JUBILEE CLO FRN 20/11/2031	500,000	EUR	458,229	0.41
TAURUS CMBS FRN 20/02/2030	1,500,000	EUR	867,859	0.77	LAST MILE LOGISTICS FRN 17/08/2026	1,000,000	EUR	881,300	0.79
			2,286,038	2.04	LAST MILE SECURITIES FRN 17/08/2031	1,500,000	EUR	1,315,286	1.17
ITALY					TAURUS FRN 17/05/2031				
ERNA FRN 25/07/2031	1,000,000	EUR	612,995	0.55	VITA SCIENTIA DAC FRN 27/08/2025	500,000	EUR	452,234	0.40
			612,995	0.55				14,741,489	13.15
LUXEMBOURG					UNITED STATES				
SC GERMANY COMPARTMENT CONSUME FRN 14/11/2034	2,300,000	EUR	1,343,590	1.20	280 PARK AVENUE MORTGAGE TRUST FRN 15/09/2034				
			1,343,590	1.20	ALIGNED DATA CENTERS ISSUER 2.482% 15/08/2046				
UNITED STATES					ALLEGANY PARK CLO FRN 20/01/2035				
EUROSAIL FRN 13/03/2045	165,000	EUR	149,939	0.13	AMMC CLO 18 FRN 26/05/2031	2,000,000	USD	1,562,412	1.39
SLM STUDENT LOAN TRUST FRN 15/12/2039	1,400,000	USD	77,596	0.07					
			227,535	0.20					
TOTAL ASSET BACKED SECURITIES			7,093,875	6.33					
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			10,313,595	9.20					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield Securitised Credit Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
AMMC CLO 21 FRN 02/11/2030	1,000,000	USD	822,999	0.73	HPS LOAN MANAGEMENT 15-2019 FRN 22/01/2035	1,000,000	USD	879,418	0.78
APIDOS CLO FRN 20/01/2033	1,000,000	USD	898,041	0.80	HPS LOAN MANAGEMENT 15-2019 FRN 22/01/2035 (US40439DAW83)	1,000,000	USD	896,164	0.80
APIDOS CLO XXXI FRN 15/04/2031	2,000,000	USD	1,862,596	1.66	HPS LOAN MANAGEMENT FRN 25/01/2034	1,000,000	USD	869,092	0.78
APIDOS CLO XXXI FRN 15/04/2031 (US03767XAC83)	1,000,000	USD	881,749	0.79	INVITATION HOMES TRUST FRN 17/07/2037	1,000,000	USD	-	0.00
BAIN CAPITAL CREDIT CLO FRN 18/04/2034	1,000,000	USD	862,866	0.77	MADISON PARK FUNDING FRN 15/07/2030	2,000,000	USD	1,641,540	1.46
BANK OF AMERICA MERRILL 3.71566% VRN 14/04/2033	1,000,000	USD	878,896	0.78	MADISON PARK FUNDING FRN 21/07/2030	1,500,000	USD	1,309,298	1.17
BBCMS MORTGAGE TRUST FRN 15/03/2037	1,500,000	USD	1,267,528	1.13	MORGAN STANLEY CAPITAL FRN 15/12/2023	2,000,000	USD	1,899,021	1.69
BBCMS MORTGAGE TRUST FRN 15/03/2037 (US05548WAL19)	1,500,000	USD	1,236,753	1.10	NEUBERGER BERMAN LOAN CLO FRN 18/10/2030	1,000,000	USD	878,042	0.78
BF MORTGAGE TRUST FRN 15/12/2035	1,285,000	USD	1,129,834	1.01	OCTAGON INVESTMENT PARTNERS FRN 20/07/2030	1,500,000	USD	1,372,202	1.22
BF NYT MORTGAGE TRUST FRN 15/11/2035	518,500	USD	456,836	0.41	PIKES PEAK CLO FRN 20/04/2033	1,000,000	USD	882,692	0.79
BIOD MORTGAGE TRUST FRN 15/05/2035	2,000,000	USD	1,768,854	1.58	PREFERRED TERM FRN 22/09/2036	2,759,000	USD	241,855	0.22
BOYCE PARK CLO FRN 21/04/2035	1,000,000	USD	868,549	0.78	PROGRESS RESIDENTIAL 3.407% 17/05/2038	2,000,000	USD	1,725,295	1.54
BWAY MORTGAGE TRUST 3.927% VRN 10/03/2033	1,100,000	USD	968,159	0.86	PROGRESS RESIDENTIAL TRUST 3.181% 17/09/2038	2,500,000	USD	2,089,349	1.86
BX TRUST FRN 25/11/2028	1,510,000	USD	1,006,013	0.90	PROGRESS RESIDENTIAL TRUST 4.053% 17/11/2040	1,292,000	USD	1,038,347	0.93
CAMB COMMERCIAL MORTGAGE TRUST FRN 15/12/2037	1,000,000	USD	959,834	0.86	SHACKLETON 2017-XI CLO FRN 15/08/2030	1,000,000	USD	822,534	0.73
CAMB COMMERCIAL MORTGAGE TRUST FRN 15/12/2037 (US12482HAQ74)	1,170,000	USD	1,122,000	1.00	VENTURE 28A CLO FRN 20/10/2034	1,000,000	USD	888,835	0.79
CIFC FUNDING FRN 17/10/2031	1,000,000	USD	931,183	0.83	VENTURE 28A CLO FRN 20/10/2034 (US92331CAE03)	1,000,000	USD	886,798	0.79
COMMERCIAL MORTGAGE PASS VRN 15/08/2045	2,195,000	USD	2,185,982	1.96	WHETSTONE PARK CLO FRN 20/01/2035	2,000,000	USD	1,740,464	1.55
CORE MORTGAGE TRUST FRN 15/12/2031	2,340,000	USD	1,760,965	1.57				57,233,098	51.06
FANNIE MAE CONNECTICUT AVENUE FRN 25/03/2031	1,000,000	USD	450,141	0.40	TOTAL ASSET BACKED SECURITIES			72,675,570	64.84
FREDDIE MAC STACR REMIC TRUST FRN 25/08/2033	1,500,000	USD	1,446,669	1.29	TOTAL TRANSFERABLE SECURITIES			73,137,666	65.25
FREDDIE MAC STACR REMIC TRUST FRN 25/01/2051	2,000,000	USD	1,754,934	1.57	TRADED ON ANOTHER REGULATED MARKET				
FREDDIE MAC STRUCTURED AGENCY FRN 25/11/2050	950,000	USD	624,738	0.56	COLLECTIVE INVESTMENT SCHEMES				
GALAXY CLO FRN 15/01/2031	1,000,000	USD	843,210	0.75	IRELAND				
GALAXY CLO FRN 22/11/2031	2,000,000	USD	1,609,134	1.44	HSBC GLOBAL LIQUIDITY FUND	9,042,026	USD	9,042,026	8.07
GILBERT PARK FRN 15/10/2030	1,000,000	USD	881,828	0.79				9,042,026	8.07
HOME PARTNERS OF AMERICA 2.852% 17/12/2026	1,500,000	USD	1,250,136	1.12	TOTAL COLLECTIVE INVESTMENT SCHEMES			9,042,026	8.07
HOME PARTNERS OF AMERICA 3.799% 17/12/2026	1,850,000	USD	1,526,177	1.36					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global High Yield Securitised Credit Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
OTHER TRANSFERABLE SECURITIES				
ASSET BACKED SECURITIES				
IRELAND				
ATOM MORTGAGE				
SECURITIES FRN 22/07/2031	1,000,000	GBP	966,102	0.86
TAURUS CMBS FRN 17/08/2031	2,500,000	GBP	2,355,462	2.10
			3,321,564	2.96
UNITED STATES				
APIDOS CLO FRN 15/04/2033	2,000,000	USD	1,693,416	1.51
KNDL MORTGAGE TRUST FRN 15/05/2036	2,000,000	USD	1,944,116	1.74
PIKES PEAK CLO FRN 15/07/2034	2,000,000	USD	1,734,214	1.55
			5,371,746	4.80
TOTAL ASSET BACKED SECURITIES			8,693,310	7.76
TOTAL OTHER TRANSFERABLE SECURITIES			8,693,310	7.76
TOTAL INVESTMENTS			101,186,597	90.28
OTHER NET ASSETS			10,882,949	9.72
TOTAL NET ASSETS			112,069,546	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Inflation Linked Bond
Statement of investments as at 30 September 2022
(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%				
BONDS					15/08/2050				
AUSTRALIA					15/04/2023				
AUSTRALIA (GOVT) 0.25%					13,400,000	EUR		16,170,887	5.35
21/11/2032	7,100,000	AUD	4,145,545	1.37	GERMANY (GOVT) 0.1%			15,315,031	5.07
AUSTRALIA (GOVT) 0.75%					15/04/2026	13,000,000	EUR		
21/11/2027	3,000,000	AUD	2,094,402	0.69	GERMANY (GOVT) 0.1%			772,413	0.26
AUSTRALIA (GOVT) 1%					15/04/2033	700,000	EUR		
21/02/2050	2,400,000	AUD	1,352,942	0.45	GERMANY (GOVT) 0.1%			4,545,227	1.51
AUSTRALIA (GOVT) 1.25%					15/04/2046	3,750,000	EUR		
21/08/2040	1,600,000	AUD	1,073,192	0.36	GERMANY (GOVT) 0.5%			7,977,391	2.64
AUSTRALIA (GOVT) 2%					15/04/2030	6,600,000	EUR		
21/08/2035	500,000	AUD	397,848	0.13				45,330,416	15.01
AUSTRALIA (GOVT) 2.5%					GREAT BRITAIN				
20/09/2030	2,300,000	AUD	2,056,026	0.68	UK (GOVT) 0.125%				
AUSTRALIA (GOVT) 3%					22/03/2024	7,280,000	GBP	11,745,278	3.88
20/09/2025	550,000	AUD	502,063	0.17	UK (GOVT) 0.125%			5,091,231	1.69
			11,622,018	3.85	22/03/2026	3,400,000	GBP		
CANADA					UK (GOVT) 0.125%			5,653,653	1.87
CANADA (GOVT) 4.25%					22/03/2029	3,500,000	GBP		
01/12/2026	1,700,000	CAD	2,401,391	0.80	UK (GOVT) 0.125%			2,181,608	0.72
			2,401,391	0.80	10/08/2031	1,650,000	GBP		
FRANCE					UK (GOVT) 0.125%			5,716,583	1.89
FRANCE (GOVT) 0.1%					22/03/2044	130,000	GBP	212,705	0.07
01/03/2025	4,600,000	EUR	5,133,570	1.69	UK (GOVT) 0.125%			500,166	0.17
FRANCE (GOVT) 0.1%					10/08/2048	340,000	GBP		
01/03/2026	950,000	EUR	1,053,069	0.35	UK (GOVT) 0.25%			11,656,486	3.86
FRANCE (GOVT) 0.1%					22/03/2052	6,660,000	GBP		
01/03/2028	1,700,000	EUR	1,871,569	0.62	UK (GOVT) 0.5% 22/03/2050	2,125,000	GBP	4,401,214	1.46
FRANCE (GOVT) 0.1%					UK (GOVT) 0.625%				
01/03/2029	1,600,000	EUR	1,748,652	0.58	22/03/2040	3,320,000	GBP	6,601,451	2.19
FRANCE (GOVT) 0.1%					UK (GOVT) 0.625%			515,255	0.17
25/07/2031	2,250,000	EUR	2,415,012	0.80	UK (GOVT) 0.75%				
FRANCE (GOVT) 0.1%					22/03/2034	1,560,000	GBP	2,752,708	0.91
25/07/2036	1,500,000	EUR	1,559,065	0.52	UK (GOVT) 1.125%				
FRANCE (GOVT) 0.1%					22/11/2037	780,000	GBP	1,737,391	0.58
25/07/2038	1,300,000	EUR	1,267,589	0.42				58,765,729	19.46
FRANCE (GOVT) 0.1%					ITALY				
25/07/2053	450,000	EUR	418,350	0.14	ITALY (GOVT) 0.10%				
FRANCE (GOVT) 0.25%					15/05/2033	12,700,000	EUR	10,457,797	3.46
25/07/2024	4,000,000	EUR	4,794,472	1.59	ITALY (GOVT) 2.35%			481,060	0.16
FRANCE (GOVT) 0.7%					15/09/2024	400,000	EUR		
25/07/2030	200,000	EUR	238,658	0.08	ITALY (GOVT) 2.55%			546,619	0.18
FRANCE (GOVT) 1.8%					15/09/2041	430,000	EUR		
25/07/2040	600,000	EUR	924,133	0.31				11,485,476	3.80
FRANCE (GOVT) 3.15%					JAPAN				
25/07/2032	1,000,000	EUR	1,783,056	0.59	JAPAN (GOVT) 0.2%				
			23,207,195	7.69	10/03/2030	470,000,000	JPY	3,620,024	1.20
								3,620,024	1.20

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Inflation Linked Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
MEXICO					JAPAN				
MEXICO (GOVT) 4.5%					JAPAN (GOVT) 0.005%				
22/11/2035	45,000	MXN	1,662,152	0.55	10/03/2031	320,000,000	JPY	2,421,919	0.80
			1,662,152	0.55				2,421,919	0.80
SPAIN					NEW ZEALAND				
SPAIN (GOVT) 0.65%					NEW ZEALAND (GOVT) 2.5%				
30/11/2027	2,400,000	EUR	2,759,591	0.91	20/09/2035	2,900,000	NZD	1,930,725	0.64
SPAIN (GOVT) 0.7%								1,930,725	0.64
30/11/2033	4,200,000	EUR	4,419,174	1.46					
SPAIN (GOVT) 1%					SWEDEN				
30/11/2030	3,100,000	EUR	3,556,040	1.18	SWEDEN (GOVT) 0.125%				
			10,734,805	3.55	01/06/2026	8,000,000	SEK	873,836	0.29
SWEDEN					SWEDEN (GOVT) 0.125%				
SWEDEN (GOVT) 3.5%					01/06/2030	4,000,000	SEK	406,380	0.13
01/12/2028	7,750,000	SEK	1,263,897	0.42	SWEDEN (GOVT) 0.125%				
			1,263,897	0.42	01/06/2032	13,000,000	SEK	1,440,317	0.48
UNITED STATES								2,720,533	0.90
US (GOVT) 0.375%					UNITED STATES				
15/07/2023	8,400,000	USD	10,523,738	3.49	US (GOVT) 0.125%				
			10,523,738	3.49	15/07/2024	5,700,000	USD	6,876,113	2.28
TOTAL BONDS					US (GOVT) 0.125%				
TOTAL TRANSFERABLE SECURITIES					15/04/2025	12,800,000	USD	13,958,704	4.61
ADMITTED TO AN OFFICIAL STOCK					US (GOVT) 0.125%				
EXCHANGE LISTING					15/01/2031	5,400,000	USD	5,400,259	1.79
			180,616,841	59.82	US (GOVT) 0.125%				
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED					15/01/2032	12,400,000	USD	11,519,807	3.81
MARKET					US (GOVT) 0.125%				
					15/02/2051	5,750,000	USD	4,156,239	1.38
BONDS					US (GOVT) 0.125%				
CANADA					15/02/2052	6,100,000	USD	4,152,774	1.38
CANADA (GOVT) 0.5%					US (GOVT) 0.25%				
01/12/2050	4,000,000	CAD	2,759,715	0.91	15/01/2025	4,000,000	USD	4,796,651	1.59
CANADA (GOVT) 1.25%					US (GOVT) 0.375%				
01/12/2047	1,400,000	CAD	1,233,395	0.41	15/07/2025	1,250,000	USD	1,496,268	0.50
CANADA (GOVT) 3%					US (GOVT) 0.375%				
01/12/2036	1,150,000	CAD	1,508,934	0.50	15/01/2027	12,100,000	USD	13,930,936	4.61
CANADA (GOVT) 4%					US (GOVT) 0.5% 15/01/2028	9,000,000	USD	10,074,975	3.34
01/12/2031	2,500,000	CAD	3,784,169	1.26	US (GOVT) 0.625%				
			9,286,213	3.08	15/01/2024	3,400,000	USD	4,058,201	1.34
FRANCE					US (GOVT) 0.75%				
FRANCE (GOVT) 0.1%					15/02/2042	2,020,000	USD	2,150,224	0.71
25/07/2047	1,050,000	EUR	1,051,166	0.35	US (GOVT) 2.125%				
			1,051,166	0.35	15/02/2041	1,600,000	USD	2,252,349	0.75
ITALY					US (GOVT) 2.5% 15/01/2029	1,650,000	USD	2,367,620	0.78
ITALY (GOVT) 0.15%								87,191,120	28.87
15/05/2051	1,300,000	EUR	834,573	0.28	TOTAL BONDS				
ITALY (GOVT) 0.4%					TOTAL TRANSFERABLE SECURITIES				
15/05/2030	450,000	EUR	434,897	0.14	TRADED ON ANOTHER REGULATED MARKET				
ITALY (GOVT) 0.65%								109,165,736	36.15
15/05/2026	3,100,000	EUR	3,294,590	1.09					
			4,564,060	1.51					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Inflation Linked Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
COLLECTIVE INVESTMENT SCHEMES				
IRELAND				
HSBC GLOBAL LIQUIDITY FUND				
	130,965	USD	130,965	0.04
			130,965	0.04
TOTAL COLLECTIVE INVESTMENT SCHEMES			130,965	0.04
OTHER TRANSFERABLE SECURITIES				
BONDS				
CANADA				
CANADA (GOVT) 1.5% 01/12/2044				
	2,400,000	CAD	2,362,943	0.79
CANADA (GOVT) 2% 01/12/2041				
	450,000	CAD	497,879	0.16
			2,860,822	0.95
JAPAN				
JAPAN (GOVT) 0.005% 10/03/2032				
	80,000,000	JPY	603,256	0.20
			603,256	0.20
TOTAL BONDS			3,464,078	1.15
TOTAL OTHER TRANSFERABLE SECURITIES			3,464,078	1.15
TOTAL INVESTMENTS			293,377,620	97.16
OTHER NET ASSETS			8,590,178	2.84
TOTAL NET ASSETS			301,967,798	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Investment Grade Securitised Credit Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					GREAT HALL MORTGAGES				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					FRN 18/06/2039				
ASSET BACKED SECURITIES					FRN 20/7/2058				
AUSTRALIA					LONDON WALL MORTGAGE				
AFG TRUST FRN 10/03/2051	2,000,000	AUD	967,033	0.07	CAPITAL FRN 15/05/2051	4,250,000	GBP	4,633,101	0.35
APOLLO SERIES TRUST FRN 13/10/2049	900,000	AUD	357,490	0.03	MORTIMER BTL FRN 21/06/2052	2,237,000	GBP	2,481,026	0.19
APOLLO TRUST FRN 13/09/2048	3,125,000	AUD	1,008,925	0.08	MORTIMER BTL FRN 23/06/2053	1,750,000	GBP	1,773,609	0.13
FIRSTMAC MORTGAGE FUNDING TRUST FRN 17/11/2050	18,000,000	AUD	5,175,030	0.40	MORTIMER BTL FRN 23/06/2053 (XS2349428164)	3,510,000	GBP	3,767,754	0.28
FIRSTMAC MORTGAGE FUNDING TRUST FRN 25/02/2051	5,000,000	AUD	1,655,371	0.12	PARAGON MORTGAGES FRN 15/05/2050	1,500,000	GBP	1,660,719	0.13
LA TROBE FINANCIAL CAPITAL MARKET FRN 12/03/2052	4,000,000	AUD	1,193,071	0.09	PRECISE MORTGAGE FUNDING FRN 16/10/2056	1,250,000	GBP	1,376,854	0.10
LIBERTY SERIES FRN 25/10/2050	6,000,000	AUD	1,633,687	0.12	STRATTON MORTGAGE FUNDING FRN 12/12/2043	6,500,000	GBP	5,847,179	0.45
LIBERTY SERIES FRN 10/06/2051	15,200,000	AUD	5,209,528	0.40	STRATTON MORTGAGE FUNDING FRN 20/07/2060	1,246,000	GBP	1,377,516	0.10
NATIONAL RMBS TRUST FRN 24/08/2049	5,300,000	AUD	2,188,645	0.16	TOWER BRIDGE FUNDING FRN 20/12/2063	3,150,000	GBP	3,312,395	0.25
PEPPER RESIDENTIAL SECURITIES TRUST FRN 18/11/2060	10,200,000	AUD	3,356,756	0.25	TWIN BRIDGES FRN 12/03/2055	4,406,000	GBP	4,660,846	0.36
PEPPER RESIDENTIAL SECURITIES TRUST FRN 12/03/2061	4,000,000	AUD	1,656,934	0.12	TWIN BRIDGES FRN 12/09/2055	3,250,000	GBP	3,380,001	0.25
RESIMAC BASTILLE TRUST SERIES FRN 05/12/2059	8,000,000	AUD	2,839,855	0.21				48,859,119	3.68
SAPPHIRE TRUST FRN 21/03/2050	7,750,000	AUD	1,623,509	0.12	IRELAND				
TRITON TRUST BOND SERIES FRN 20/04/2049	4,000,000	AUD	658,799	0.05	CVC CORDATUS LOAN FUND FRN 17/06/2032	4,000,000	EUR	3,639,874	0.27
TRITON TRUST BOND SERIES FRN 12/04/2051	12,300,000	AUD	6,834,962	0.52	CVC CORDATUS LOAN FUND FRN 22/06/2034	7,000,000	EUR	5,985,256	0.45
TRITON TRUST FRN 20/07/2050	3,125,000	AUD	1,477,309	0.11	DILOSK RMBS FRN 20/12/2060	7,215,000	EUR	6,717,944	0.50
			37,836,904	2.85	FINANCE IRELAND DAC FRN 24/09/2060	6,310,000	EUR	6,070,012	0.46
FRANCE					FINANCE IRELAND RMBS FRN 24/09/2060				
CARS ALLIANCE FUNDING FRN 18/08/2031	4,500,000	EUR	4,388,860	0.33	HARVEST CLO FRN 15/01/2031	2,500,000	EUR	2,294,087	0.17
			4,388,860	0.33	INVESCO EURO FRN 15/04/2033	4,000,000	EUR	3,605,806	0.27
GREAT BRITAIN					RIVER GREEN FINANCE FRN 22/01/2032				
ATLAS FUNDING FRN 25/07/2058	1,500,000	GBP	1,648,125	0.12	SCORPIO EUROPEAN LOAN CONDUIT FRN 17/05/2029	5,000,000	GBP	5,367,938	0.40
CMF FRN 16/01/2057	3,623,000	GBP	3,992,516	0.30	SCORPIO EUROPEAN LOAN CONDUIT FRN 17/05/2029 (XS2005604777)	1,750,000	GBP	1,864,563	0.14
FINSBURY SQUARE FRN 16/12/2067	1,350,000	GBP	1,369,464	0.10	SCORPIO EUROPEAN LOAN CONDUIT FRN 17/05/2029 (XS2005605071)	1,500,000	GBP	1,586,710	0.12
FINSBURY SQUARE FRN 16/03/2070	1,450,000	GBP	1,604,434	0.12					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Investment Grade Securitised Credit Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ST PAUL'S CLO FRN 15/04/2033	6,500,000	EUR	5,656,138	0.43	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
ST PAUL'S CLO FRN 22/04/2035	3,000,000	EUR	2,644,319	0.20	BONDS				
TAURUS CMBS FRN 20/02/2030	5,000,000	EUR	2,991,777	0.23	UNITED STATES				
TAURUS CMBS FRN 20/02/2030 (XS2128007676)	5,500,000	EUR	3,239,534	0.24	AMERICAN TOWER TRUST 3.652% 23/03/2048	1,500,000	USD	1,371,871	0.10
TAURUS FRN 22/12/2030	2,000,000	EUR	1,883,344	0.14	SBA TOWER TRUST 2.593% 15/10/2056	12,000,000	USD	9,438,853	0.71
			59,324,824	4.46				10,810,724	0.81
ITALY					TOTAL BONDS			10,810,724	0.81
TAURUS CMBS FRN 18/05/2030	4,000,000	EUR	1,272,141	0.10	ASSET BACKED SECURITIES				
			1,272,141	0.10	AUSTRALIA				
LUXEMBOURG					AFG TRUST FRN 10/04/2052	3,450,000	AUD	599,578	0.05
COMPARTMENT FRN 21/04/2027	4,000,000	EUR	3,882,610	0.30	FIRSTMAC MORTGAGE FUNDING TRUST FRN 17/01/2051	10,800,000	AUD	5,016,197	0.37
SC GERMANY COMPARTMENT CONSUMER FRN 14/11/2035	3,800,000	EUR	3,645,172	0.27	INTERSTAR MILLENNIUM SERIES FRN 27/03/2038	16,000,000	AUD	157,132	0.01
SC GERMANY COMPARTMENT CONSUMER FRN 14/11/2035 (XS2398388129)	2,300,000	EUR	2,179,331	0.16	LA TROBE FINANCIAL CAPITAL MARKET FRN 14/11/2053	6,000,000	AUD	3,827,129	0.29
			9,707,113	0.73	PEPPER RESIDENTIAL SECURITIES FRN 16/09/2059	6,000,000	AUD	811,606	0.06
NETHERLANDS					PEPPER RESIDENTIAL SECURITIES TRUST FRN 16/01/2060	3,400,000	AUD	975,601	0.07
GREEN STORM FRN 22/02/2068	1,000,000	EUR	989,501	0.07	PEPPER RESIDENTIAL SECURITIES TRUST FRN 18/08/2060	5,500,000	AUD	1,806,452	0.14
GREEN STORM FRN 22/05/2069	3,500,000	EUR	3,453,859	0.26	RESIMAC MBS TRUST FRN 10/11/2049	4,000,000	AUD	1,457,285	0.11
JUBILEE CLO FRN 15/06/2032	5,000,000	EUR	4,540,809	0.35	SAPPHIRE XXVI SERIES TRUST FRN 21/01/2054	7,000,000	AUD	4,506,733	0.34
MAGOI FRN 27/07/2039	2,000,000	EUR	684,586	0.05	SMHL SERIES SECURITISATION FUND FRN 26/04/2049	2,200,000	AUD	393,485	0.03
			9,668,755	0.73	TRUSTEE FOR LION SERIES FRN 22/05/2053	6,650,000	AUD	4,257,413	0.32
SPAIN								23,808,611	1.79
DRIVER ESPANA FRN 25/09/2030	1,367,293	EUR	1,329,773	0.10	CHINA				
			1,329,773	0.10	ATRIUM FRN 23/01/2031	3,750,000	USD	3,461,344	0.26
UNITED STATES					VENTURE CLO FRN 20/07/2030	2,000,000	USD	1,894,558	0.14
BROADGATE FINANCING 5.098% 05/04/2035	350,000	GBP	304,213	0.02	VENTURE CLO FRN 20/01/2034	5,000,000	USD	4,568,440	0.34
CONNECTICUT AVENUE SECURITIES TRUST FRN 25/03/2042	3,200,000	USD	2,703,507	0.21	VENTURE XXVIII CLO FRN 20/07/2030	3,500,000	USD	3,290,410	0.25
GREAT HALL MORTGAGES FRN 18/03/2039	300,000	GBP	308,251	0.02	VENTURE XXVIII CLO FRN 20/07/2030 (US92331AAY01)	10,000,000	USD	9,660,029	0.73
			3,315,971	0.25				22,874,781	1.72
TOTAL ASSET BACKED SECURITIES			175,703,460	13.23	GREAT BRITAIN				
TOTAL TRANSFERABLE SECURITIES					EUROHOME UK MORTGAGES FRN 15/09/2044	3,500,000	GBP	3,843,799	0.29
ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			175,703,460	13.23					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Investment Grade Securitised Credit Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
GREAT HALL MORTGAGES FRN 18/03/2039	2,750,000	EUR	2,286,679	0.17	GLENBEIGH FRN 24/03/2046	15,500,000	EUR	13,283,995	1.01
MORTIMER FRN 23/03/2054	2,400,000	GBP	2,592,450	0.20	HARVEST CLO FRN 20/10/2032	2,400,000	EUR	2,165,160	0.16
POLARIS FRN 23/12/2058	3,000,000	GBP	3,269,937	0.25	HAUS EUROPEAN LOAN CONDUIT FRN 30/07/2051	2,800,000	EUR	2,578,478	0.19
TOWER BRIDGE FUNDING FRN 20/12/2063	3,500,000	GBP	3,731,035	0.28	HAUS EUROPEAN LOAN CONDUIT FRN 30/07/2051 (XS2372977418)	7,850,000	EUR	7,322,848	0.55
			15,723,900	1.19	HAUS EUROPEAN LOAN CONDUIT FRN 30/07/2051 (XS2372978572)	1,200,000	EUR	1,090,035	0.08
IRELAND					INVESCO CLO FRN 15/04/2034	8,000,000	USD	7,684,952	0.58
AGORA SECURITIES FRN 17/08/2031	6,800,000	GBP	7,297,049	0.55	INVESCO CLO FRN 15/04/2034 (US46090XAE13)	6,000,000	USD	5,643,798	0.43
ARROW CMBS FRN 22/05/2030	3,000,000	EUR	2,296,016	0.17	INVESCO CLO FRN 15/04/2034 (US46090XAG60)	5,500,000	USD	4,980,025	0.38
ARROW CMBS FRN 22/05/2030 (XS1906449282)	2,000,000	EUR	1,529,240	0.12	INVESCO CLO FRN 15/08/2034	6,500,000	EUR	5,792,387	0.44
ARROW CMBS FRN 22/05/2030 (XS1906450025)	4,000,000	EUR	3,102,617	0.23	INVESCO CLO FRN 15/08/2034 (XS2369271130)	5,000,000	EUR	4,447,865	0.34
BARINGS EURO CLO DAC FRN 24/07/2032	9,500,000	EUR	8,743,135	0.66	JUBILEE CLO FRN 20/11/2031	4,300,000	EUR	3,884,816	0.29
BERG FINANCE FRN 22/07/2033	7,300,000	EUR	2,193,048	0.17	LAST MILE LOGISTICS FRN 17/08/2026	3,500,000	EUR	3,272,494	0.25
BERG FINANCE FRN 22/07/2033 (XS2331952270)	6,000,000	EUR	1,660,713	0.13	LAST MILE LOGISTICS FRN 17/08/2026 (XS2356454913)	3,200,000	EUR	2,935,825	0.22
BERG FINANCE FRN 22/07/2033 (XS2331952601)	4,500,000	EUR	1,363,347	0.10	LAST MILE SECURITIES FRN 17/08/2031	3,000,000	EUR	2,802,299	0.21
BRUEGEL FRN 22/05/2031	7,400,000	EUR	6,889,430	0.52	LAST MILE SECURITIES FRN 17/08/2031 (XS2320420875)	2,800,000	EUR	2,536,771	0.19
BRUEGEL FRN 22/05/2031 (XS2346732972)	2,000,000	EUR	1,840,083	0.14	LAST MILE SECURITIES FRN 17/08/2031 (XS2320421501)	5,000,000	EUR	4,715,891	0.36
CONTEGO CLO VI DAC FRN 15/04/2034	10,275,000	EUR	9,208,822	0.69	RIVER GREEN FINANCE FRN 22/01/2032	2,000,000	EUR	1,861,317	0.14
CONTEGO DAC FRN 14/05/2032	2,000,000	EUR	1,781,332	0.13	SCORPIO EUROPEAN LOAN CONDUIT FRN 17/05/2029	1,000,000	GBP	1,050,188	0.08
CVC CORDATUS LOAN FUND FRN 22/06/2034	7,000,000	EUR	6,168,785	0.46	ST PAUL'S CLO FRN 22/04/2035	6,400,000	EUR	5,770,998	0.43
ELM PARK FRN 15/04/2034	10,000,000	EUR	9,251,009	0.70	ST PAUL'S CLO FRN 22/04/2035 (XS2319911074)	10,000,000	EUR	9,313,257	0.70
ELM PARK FRN 15/04/2034 (XS2325160625)	10,000,000	EUR	8,906,085	0.67	TAURUS CMBS FRN 02/02/2031	2,567,000	EUR	1,519,014	0.11
ELM PARK FRN 15/04/2034 (XS2325161946)	10,000,000	EUR	8,953,255	0.67	TAURUS CMBS FRN 17/08/2031	4,500,000	GBP	4,580,644	0.35
EOS EUROPEAN LOAN CONDUIT FRN 23/04/2029	3,856,000	EUR	473,239	0.04	TAURUS DAC FRN 17/05/2031	2,000,000	GBP	2,027,933	0.15
EOS EUROPEAN LOAN CONDUIT FRN 23/04/2029 (XS2008991130)	2,250,000	EUR	1,058,166	0.08	TAURUS FRN 17/11/2029	2,875,000	GBP	2,955,510	0.22
FINANCE IRELAND RMBS FRN 24/06/2061	3,300,000	EUR	3,044,917	0.23	TAURUS FRN 22/12/2030	6,000,000	EUR	5,588,515	0.42
FINANCE IRELAND RMBS FRN 24/06/2061 (XS2345323328)	5,000,000	EUR	4,698,645	0.35	TAURUS FRN 22/12/2030 (XS2322403002)	1,000,000	EUR	914,496	0.07
FROST CMBS DAC FRN 22/11/2026	5,200,000	EUR	4,784,595	0.36	TAURUS FRN 17/05/2031	1,200,000	GBP	1,277,282	0.10
FROST CMBS DAC FRN 22/11/2026 (XS2402428697)	7,500,000	EUR	7,036,800	0.53	TAURUS FRN 17/05/2031 (XS2303819176)	3,400,000	GBP	3,597,989	0.27
GLENBEIGH 2 ISSUER DAC FRN 24/06/2050	7,000,000	EUR	5,894,711	0.44	VIRIDIS EUROPEAN LOAN CONDUIT FRN 22/07/2029	3,000,000	GBP	3,302,987	0.25

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Investment Grade Securitised Credit Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
VIRIDIS EUROPEAN LOAN CONDUIT FRN 22/07/2029 (XS2352587229)	2,900,000	GBP	3,151,995	0.24	APIDOS CLO XXXI FRN 15/04/2031 (US03767VAL27)	8,300,000	USD	7,876,576	0.59
VITA SCIENTIA DAC FRN 27/08/2025	7,500,000	EUR	<u>7,165,034</u>	<u>0.54</u>	APIDOS CLO XXXI FRN 15/04/2031 (US03767VAN82)	10,550,000	USD	9,673,084	0.73
			237,389,837	17.89	APIDOS CLO XXXIX FRN 21/04/2035	12,500,000	USD	11,910,953	0.90
ITALY					APIDOS CLO XXXVII FRN 22/10/2034	7,750,000	USD	7,319,717	0.55
ERNA FRN 25/07/2031	6,500,000	EUR	<u>4,196,106</u>	<u>0.32</u>	ARES XLV CLO FRN 15/10/2030	4,500,000	USD	4,225,851	0.32
			4,196,106	0.32	BAIN CAPITAL CREDIT CLO FRN 18/04/2034	5,000,000	USD	4,554,290	0.34
NETHERLANDS					BAIN CAPITAL CREDIT CLO FRN 19/04/2034	10,000,000	USD	9,323,550	0.70
DRYDEN CLO FRN 15/04/2034	4,000,000	EUR	3,611,444	0.27	BAIN CAPITAL CREDIT CLO FRN 19/04/2034 (US05683VAW46)	5,000,000	USD	4,556,505	0.34
DRYDEN CLO FRN 18/10/2034	2,500,000	EUR	2,224,328	0.17	BAIN CAPITAL CREDIT CLO FRN 23/10/2034	8,500,000	USD	8,143,604	0.61
JUBILEE CLO FRN 15/04/2035	4,000,000	EUR	3,552,714	0.27	BAIN CAPITAL CREDIT CLO FRN 16/07/2035	10,000,000	USD	9,667,440	0.73
JUBILEE CLO FRN 15/04/2035 (XS2308743520)	4,000,000	EUR	<u>3,563,135</u>	<u>0.27</u>	BAIN CAPITAL CREDIT FRN 23/10/2034	7,500,000	USD	7,002,045	0.53
			12,951,621	0.98	BAIN CAPITAL CREDIT FRN 23/10/2034 (US05682EAC75)	8,000,000	USD	7,665,568	0.58
UNITED STATES					BAIN CAPITAL CREDIT FRN 23/10/2034 (US05682EAG89)	6,000,000	USD	5,436,174	0.41
280 PARK AVENUE MORTGAGE FRN 15/09/2034	12,235,000	USD	11,759,780	0.89	BARCLAYS COMMERCIAL MORTGAGE FRN 15/03/2037	8,017,000	USD	7,416,551	0.56
280 PARK AVENUE MORTGAGE FRN 15/09/2034 (US90205FAJ93)	10,000,000	USD	9,513,602	0.72	BBCMS 2018 TALL MORTGAGE TRUST FRN 15/03/2037	7,580,000	USD	6,873,029	0.52
ALBA FRN 25/11/2042	926,000	GBP	409,515	0.03	BF NYT MORTGAGE TRUST FRN 15/11/2035 (US62954PAJ930)	4,400,000	USD	4,061,737	0.31
ALIGNED DATA CENTERS ISSUER 1.937% 15/08/2046	13,000,000	USD	11,129,008	0.84	BOYCE PARK CLO FRN 21/04/2035	10,250,000	USD	9,717,360	0.73
ALLEGANY PARK CLO FRN 20/01/2035	8,550,000	USD	8,145,876	0.61	BX TRUST FRN 25/11/2028	4,000,000	USD	2,705,250	0.20
ALLEGANY PARK CLO FRN 20/01/2035 (US017154AN50)	2,000,000	USD	1,876,524	0.14	BX TRUST FRN 25/11/2028 (US05608FAG63)	4,500,000	USD	3,064,494	0.23
ALLEGANY PARK CLO FRN 20/01/2035 (US017154AQ81)	1,500,000	USD	1,361,840	0.10	BX TRUST FRN 15/11/2032	11,000,000	USD	2,043,558	0.15
AMMC CLO FRN 26/05/2031	3,000,000	USD	2,831,142	0.21	BXP TRUST 3.379% 13/06/2039	10,000,000	USD	9,052,054	0.68
AMMC CLO XI LTD FRN 30/04/2031	6,000,000	USD	5,750,598	0.43	CAMB COMMERCIAL FRN 15/12/2037	1,110,000	USD	1,089,422	0.08
AMMC FRN 30/04/2031	6,000,000	USD	5,586,594	0.42	CAMB COMMERCIAL FRN 15/12/2037 (US12482HAJ32)	16,310,000	USD	15,773,263	1.19
APIDOS CLO FRN 18/10/2031	10,850,000	USD	10,473,831	0.79	CIFC FUNDING FRN 18/07/2031	3,200,000	USD	2,969,011	0.22
APIDOS CLO FRN 18/10/2031 (US03768CAG42)	3,000,000	USD	2,846,790	0.21	CIFC FUNDING FRN 18/07/2031 (US12551YAA10)	5,000,000	USD	4,896,395	0.37
APIDOS CLO FRN 18/10/2031 (US03768CAJ80)	6,000,000	USD	5,507,370	0.41	CIFC FUNDING FRN 17/10/2031 (US17181TAE10)	4,750,000	USD	4,403,920	0.33
APIDOS CLO FRN 15/01/2033	3,000,000	USD	2,814,444	0.21	CIFC FUNDING FRN 20/04/2032 (US12553DAL10)	9,750,000	USD	9,278,646	0.70
APIDOS CLO FRN 20/01/2033 (US03768RAE62)	5,000,000	USD	4,797,220	0.36					
APIDOS CLO FRN 22/10/2034	4,000,000	USD	3,591,052	0.27					
APIDOS CLO XXVII FRN 17/07/2030	10,000,000	USD	9,642,680	0.73					
APIDOS CLO XXVII FRN 17/07/2030 (US03767JAK16)	9,000,000	USD	8,407,287	0.63					
APIDOS CLO XXXI FRN 15/04/2031	18,000,000	USD	17,435,069	1.30					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Investment Grade Securitised Credit Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CIFC FUNDING FRN 20/04/2032 (US12553DAN75)	5,000,000	USD	4,639,330	0.35	HUDSON YARDS MORTGAGE 3.38% VRN 10/07/2039	1,500,000	USD	1,295,038	0.10
CIMNL 2.09% 20/07/2051	2,400,000	USD	1,959,139	0.15	IMT TRUST 3.6132% VRN 15/06/2034	1,000,000	USD	950,505	0.07
COMM 2018 HOME MORTGAGE TRUST 3.815% VRN 10/04/2033	2,000,000	USD	1,836,985	0.14	INVCO FRN 15/07/2034	9,500,000	USD	8,916,406	0.67
COMM MORTGAGE TRUST 3.815% VRN 10/04/2033	6,700,000	USD	5,675,104	0.43	INVCO FRN 15/07/2034 (US46149MAD83)	9,500,000	USD	8,606,354	0.65
COMMERCIAL MORTGAGE TRUST 1.802% 10/01/2038	2,500,000	USD	2,161,862	0.16	INVITATION HOMES TRUST FRN 17/03/2037	4,800,000	USD	4,758,523	0.36
COMMERCIAL MORTGAGE TRUST 2.056% VRN 10/01/2038	1,845,000	USD	1,587,651	0.12	INVITATION HOMES TRUST FRN 17/03/2037 (US46185JAA60)	2,725,000	USD	2,242,408	0.17
COMMERCIAL MORTGAGE TRUST 2.321% VRN 10/01/2038	1,000,000	USD	859,750	0.06	INVITATION HOMES TRUST FRN 17/03/2037 (US46185JAA60)	2,425,000	USD	2,366,761	0.18
COOK PARK FRN 17/04/2030	12,500,000	USD	11,926,124	0.90	JP MORGAN CHASE 3.44957% VRN 05/01/2039	2,100,000	USD	1,737,897	0.13
CORE MORTGAGE TRUST FRN 15/12/2031	2,500,000	USD	1,926,300	0.15	JP MORGAN CHASE COMMERCIAL 3.3765% 05/01/2039	2,100,000	USD	1,793,833	0.14
CORE TRUST FRN 15/12/2031	5,630,000	USD	1,030,796	0.08	KNDL MORTGAGE TRUST FRN 15/05/2036	4,000,000	USD	3,903,046	0.29
DBCG MORTGAGE TRUST FRN 15/06/2034	5,000,000	USD	4,874,336	0.37	MADISON PARK FUNDING FRN 15/07/2030	12,500,000	USD	11,964,574	0.90
DBGS MORTGAGE TRUST FRN 15/05/2035	18,096,000	USD	16,139,253	1.22	MADISON PARK FUNDING FRN 18/10/2030	9,300,000	USD	8,909,772	0.67
DBGS MORTGAGE TRUST FRN 15/05/2035 (US23306GAE70)	3,287,000	USD	2,909,467	0.22	MORGAN STANLEY CAPITAL FRN 15/11/2034	2,245,000	USD	2,231,723	0.17
FLEXENTIAL ISSUER 3.25% 27/11/2051	3,750,000	USD	3,283,138	0.25	MORGAN STANLEY CAPITAL I TRUST FRN 15/12/2023	8,500,000	USD	8,166,058	0.62
FREDDIE MAC STRUCTURED AGENCY FRN 25/02/2042	2,000,000	USD	1,584,038	0.12	MORGAN STANLEY CAPITAL I TRUST FRN 15/12/2023 (US61772WAG24)	4,800,000	USD	4,640,339	0.35
GALAXY CLO FRN 24/04/2029	1,000,000	USD	968,399	0.07	MORGAN STANLEY CAPITAL TRUST 2.8098% 09/11/2031	7,500,000	USD	5,488,319	0.41
GALAXY CLO FRN 15/01/2031	12,500,000	USD	11,901,599	0.90	MORGAN STANLEY CAPITAL TRUST 2.8098% 09/11/2031 (US61773PAE16)	7,500,000	USD	5,664,924	0.43
GALAXY CLO FRN 20/04/2031	1,244,000	USD	1,183,003	0.09	MORGAN STANLEY CAPITAL TRUST FRN 15/11/2034	16,500,000	USD	16,383,590	1.23
GILBERT PARK CLO FRN 15/10/2030	3,300,000	USD	3,173,125	0.24	NAVIENT STUDENT LOAN TRUST 3.5% 15/12/2044	1,000,000	USD	919,379	0.07
GS MORTGAGE SECURITIES TRUST 3.871% 10/02/2037	2,431,000	USD	2,135,469	0.16	NEUBERGER BERMAN CLO FRN 15/01/2030	5,000,000	USD	4,641,880	0.35
HERO FUNDING TRUST 4.07% 20/09/2048	1,000,000	USD	242,291	0.02	NEUBERGER BERMAN CLO FRN 18/10/2030	4,000,000	USD	3,679,168	0.28
HERO FUNDING TRUST 4.67% 20/09/2048	2,000,000	USD	598,344	0.05	NYC COMMERCIAL MORTGAGE TRUST 3.142% 10/04/2031	10,412,000	USD	7,960,634	0.60
HIGHBRIDGE LOAN MANAGEMENT FRN 20/10/2029	9,565,000	USD	8,978,532	0.68	NYC COMMERCIAL MORTGAGE TRUST 3.2055% 10/04/2031	10,000,000	USD	7,295,633	0.55
HOME PARTNERS OF AMERICA 2.402% 17/12/2026	4,000,000	USD	3,368,660	0.25	NYT MORTGAGE TRUST FRN 15/11/2035	7,355,000	USD	6,889,053	0.52
HPS LOAN MANAGEMENT FRN 25/01/2034	9,150,000	USD	8,547,436	0.64	NYT MORTGAGE TRUST FRN 15/11/2035 (US62954PAA84)	4,000,000	USD	3,870,068	0.29
HPS LOAN MANAGEMENT FRN 25/01/2034 (US40437WAU27)	5,000,000	USD	4,497,155	0.34	OCTAGON INVESTMENT PARTNERS FRN 15/07/2030	10,000,000	USD	9,596,260	0.72
HPS LOAN MANAGEMENT FRN 22/01/2035	15,000,000	USD	14,140,454	1.07					
HUDSON YARDS MORTGAGE 3.228% 10/07/2039	10,000,000	USD	8,706,028	0.66					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Investment Grade Securitised Credit Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
OCTAGON INVESTMENT PARTNERS FRN 15/07/2030 (US67590YAQ35)	3,000,000	USD	2,872,290	0.22	WHETSTONE PARK CLO FRN 20/01/2035 (US96329YAG26)	3,000,000	USD	2,677,407	0.20
PIKES PEAK CLO 5 FRN 20/04/2033	4,000,000	USD	3,793,980	0.29	TOTAL ASSET BACKED SECURITIES			684,521,375	51.58
PIKES PEAK CLO FRN 25/10/2034	2,000,000	USD	1,874,196	0.14	TOTAL TRANSFERABLE SECURITIES			1,001,466,231	75.47
PROGRESS RESIDENTIAL TRUST 1.658% 16/07/2026	3,500,000	USD	2,994,737	0.23	TRADED ON ANOTHER REGULATED MARKET			1,012,276,955	76.28
PROGRESS RESIDENTIAL TRUST 1.808% 16/07/2026	1,750,000	USD	1,490,565	0.11	COLLECTIVE INVESTMENT SCHEMES				
PROGRESS RESIDENTIAL TRUST 2.039% 17/05/2038	7,000,000	USD	6,066,925	0.46	IRELAND				
PROGRESS RESIDENTIAL TRUST 2.362% 17/11/2040	3,250,000	USD	2,640,661	0.20	HSBC GLOBAL LIQUIDITY FUND	47,004,372	USD	47,004,372	3.54
SABEY DATA CENTER ISSUER 1.881% 20/06/2046	6,000,000	USD	5,104,001	0.38	TOTAL COLLECTIVE INVESTMENT SCHEMES			47,004,372	3.54
SARANAC CLO FRN 20/02/2033	4,500,000	USD	4,264,893	0.32	OTHER TRANSFERABLE SECURITIES				
SLM PRIVATE CREDIT STUDENT TRUST FRN 15/09/2033	5,747,000	USD	5,521,351	0.42	ASSET BACKED SECURITIES				
SLM PRIVATE LOAN FRN 16/12/2041	9,891,000	USD	4,345,978	0.33	AUSTRALIA				
SLM STUDENT LOAN TRUST FRN 15/12/2038	2,456,000	USD	1,560,388	0.12	RESIMAC PREMIER SERIES FRN 07/02/2052	6,500,000	AUD	4,142,065	0.32
SLM PRIVATE LOAN TRUST FRN 15/06/2039	15,000,000	USD	6,026,453	0.45	SAPPHIRE XXII SERIES 2019-2 TRUST FRN 21/03/2051	5,250,000	AUD	1,258,046	0.09
SMB PRIVATE EDUCATION LOAN FRN 17/02/2032	1,000,000	USD	245,568	0.02	GREAT BRITAIN			5,400,111	0.41
SOFI PROFESSIONAL LOAN PROGRAM 2.36% 25/12/2032	1,000,000	USD	4,129	0.00	FINSBURY SQUARE FRN 16/12/2067	5,500,000	GBP	5,961,995	0.45
VANTAGE DATA CENTERS 1.645% 15/09/2045	9,150,000	USD	8,061,721	0.61	TOWER BRIDGE FUNDING FRN 20/11/2063	3,200,000	GBP	3,439,878	0.26
VANTAGE DATA CENTERS 1.992% 15/09/2045	1,000,000	USD	837,447	0.06	TOWER BRIDGE FUNDING FRN 20/11/2063 (XS2360876622)	1,700,000	GBP	1,820,192	0.14
VANTAGE DATA CENTERS 2.165% 15/10/2046	13,000,000	USD	11,311,004	0.85	IRELAND			11,222,065	0.85
VANTAGE DATA CENTERS 4.196% 16/11/2043	2,750,000	USD	2,604,397	0.20	ATOM MORTGAGE SECURITIES FRN 22/07/2031	5,600,000	GBP	5,729,732	0.43
VENTURE CLO FRN 20/10/2034	2,500,000	USD	2,220,653	0.17	ATOM MORTGAGE SECURITIES FRN 22/07/2031 (XS2373056634)	6,300,000	GBP	6,360,637	0.48
VENTURE CLO FRN 20/07/2035	5,000,000	USD	4,882,371	0.37	DILLIONS PARK FRN 15/10/2034	5,000,000	EUR	4,273,782	0.32
VOYA CLO FRN 18/10/2031 (US92915HAN35)	4,000,000	USD	3,845,444	0.29	DILLIONS PARK FRN 15/10/2034 (XS2388462934)	5,000,000	EUR	4,446,025	0.33
WHETSTONE PARK CLO FRN 20/01/2035	12,500,000	USD	11,938,074	0.90	TAURUS CMBS FRN 17/08/2031	8,000,000	GBP	8,081,883	0.60
WHETSTONE PARK CLO FRN 20/01/2035 (US96329YAC12)	5,500,000	USD	5,161,910	0.39	TAURUS CMBS FRN 17/08/2031 (XS2368104613)	4,300,000	GBP	4,193,657	0.32
					TAURUS UK FRN 17/11/2029	2,447,000	GBP	2,568,433	0.19
					TAURUS UK FRN 17/11/2029 (XS2049076339)	1,500,000	GBP	1,568,967	0.12
								37,223,116	2.79

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Investment Grade Securitised Credit Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
NETHERLANDS				
DRYDEN CLO FRN 15/04/2034	9,880,000	EUR	8,827,763	0.67
			8,827,763	0.67
UNITED STATES				
BXP TRUST 3.4248% VRN 13/06/2039	5,540,000	USD	4,702,116	0.35
DBC G MORTGAGE TRUST FRN 15/06/2034	3,725,000	USD	3,607,647	0.27
DBC G MORTGAGE TRUST FRN 15/06/2034 (US233062AJ76)	1,250,000	USD	1,202,943	0.09
PIKES PEAK CLO FRN 15/07/2034	10,000,000	USD	9,433,580	0.72
PROGRESS RESIDENTIAL 4.451% 20/07/2039	1,000,000	USD	953,542	0.07
VERDE CLO FRN 15/04/2032	6,150,000	USD	5,828,361	0.44
VERDE CLO FRN 15/04/2032 (US92338BAS43)	4,000,000	USD	3,699,852	0.28
			29,428,041	2.22
TOTAL ASSET BACKED SECURITIES			92,101,096	6.94
TOTAL OTHER TRANSFERABLE SECURITIES			92,101,096	6.94
TOTAL INVESTMENTS			1,327,085,883	99.99
OTHER NET ASSETS			116,636	0.01
TOTAL NET ASSETS			1,327,202,519	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Lower Carbon Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENT					ORANGE 2.375% VRN PERP	2,000,000	EUR	1,812,611	1.08
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					PERNOD RICARD 0.5% 24/10/2027	1,000,000	EUR	858,736	0.51
BONDS					RCI BANQUE 0.5% 15/09/2023	1,000,000	EUR	948,186	0.56
AUSTRIA					RCI BANQUE 4.75% 06/07/2027	500,000	EUR	481,143	0.29
ERSTE GROUP BANK 0.875% 22/05/2026	1,000,000	EUR	874,811	0.52	SANOFI 1.5% 01/04/2030	1,000,000	EUR	868,057	0.52
ERSTE GROUP BANK 4% VRN 07/06/2033	200,000	EUR	176,463	0.10	SCOR 3.875% VRN PERP	1,100,000	EUR	1,013,789	0.60
VIENNA INSURANCE GROUP 4.875% VRN 15/06/2042	1,100,000	EUR	938,686	0.56	SOCIETE GENERALE 1% VRN 24/11/2030	1,000,000	EUR	833,387	0.50
			1,989,960	1.18	SOCIETE GENERALE 1.375% VRN 23/02/2028	200,000	EUR	192,053	0.11
					TOTAL 1.625% VRN PERP	1,000,000	EUR	766,903	0.46
								19,005,542	11.30
BELGIUM					GERMANY				
KBC GROUP 1.625% VRN 18/09/2029	400,000	EUR	361,274	0.21	ALLIANZ 2.121% VRN 08/07/2050	800,000	EUR	611,859	0.36
KBC GROUP 2.875% VRN 29/06/2025	500,000	EUR	482,006	0.29	BASF 0.25% 05/06/2027	500,000	EUR	422,805	0.25
			843,280	0.50	DEUTSCHE BOERSE 1.25% VRN 16/06/2047	1,100,000	EUR	892,798	0.53
CANADA					EUROGRID 1.113% 15/05/2032	1,000,000	EUR	763,196	0.45
ROYAL BANK OF CANADA 2.125% 26/04/2029	1,000,000	EUR	860,300	0.51	FRESENIUS MEDICAL CARE 1.5% 29/05/2030	800,000	EUR	611,941	0.37
WASTE CONNECTIONS 3.2% 01/06/2032	330,000	USD	278,533	0.17	HANNOVER RUECK 1.125% VRN 09/10/2039	1,500,000	EUR	1,102,006	0.66
			1,138,833	0.68	MUENCHENER RUECKVERSICHERUNGSGE 1% VRN 26/05/2042	1,000,000	EUR	656,811	0.39
FINLAND					VONOVIA 0.625% 24/03/2031	1,000,000	EUR	676,006	0.40
SAMPO 2.5% VRN 03/09/2052	700,000	EUR	503,119	0.30				5,737,422	3.41
SAMPO 3.375% VRN 23/05/2049	1,000,000	EUR	838,343	0.50	GREAT BRITAIN				
			1,341,462	0.80	BARCLAYS 5.304% 09/08/2026	1,000,000	USD	962,619	0.57
FRANCE					BP CAPITAL MARKETS 4.375% VRN PERP	805,000	USD	739,420	0.44
ALD 4% 05/07/2027	1,000,000	EUR	954,304	0.57	NATIONAL GRID 0.25% 01/09/2028	672,000	EUR	527,069	0.31
BANQUE FEDERATIVE DU CREDIT MUTUEL 0.1% 08/10/2027	1,500,000	EUR	1,230,365	0.73	NATWEST GROUP 1.642% VRN 14/06/2027	655,000	USD	552,309	0.33
BNP PARIBAS 1.625% 02/07/2031	1,400,000	EUR	997,105	0.59	NATWEST GROUP 4.067% VRN 06/09/2028	350,000	EUR	326,638	0.19
CAPGEMINI 1.125% 23/06/2030	1,100,000	EUR	890,497	0.53	NATWEST MARKETS 1.6% 29/09/2026	640,000	USD	546,180	0.32
CNP ASSURANCES 2% VRN 27/07/2050	1,100,000	EUR	843,264	0.50	PRUDENTIAL 3.625% 24/03/2032	945,000	USD	812,316	0.48
CREDIT AGRICOLE 1.625% VRN 05/06/2030	1,000,000	EUR	887,165	0.53	ROYAL BANK OF SCOTLAND 4.269% VRN 22/03/2025	200,000	USD	194,667	0.12
DANONE 3.071% 07/09/2032	1,000,000	EUR	927,090	0.55	ROYAL BANK OF SCOTLAND GROUP 3.754% VRN 01/11/2029	200,000	USD	185,355	0.11
ENGIE 3.5% 27/09/2029	800,000	EUR	761,254	0.45	SANTANDER UK GROUP HOLDINGS 4.796% VRN 15/11/2024	710,000	USD	700,749	0.42
ESSILORLUXOTTICA 0.5% 05/06/2028	1,400,000	EUR	1,177,313	0.70					
FONCIERE DES REGIONS 1.875% 20/05/2026	1,000,000	EUR	920,106	0.55					
GECINA 1.625% 14/03/2030	1,000,000	EUR	831,243	0.49					
LA BANQUE POSTALE 1.375% 24/04/2029	1,000,000	EUR	810,971	0.48					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Lower Carbon Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
STANDARD CHARTERED 1.319% VRN 14/10/2023	385,000	USD	384,578	0.23	ENEL FINANCE INTERNATIONAL 1.5% 21/07/2025	600,000	EUR	558,415	0.33
STANDARD CHARTERED 1.822% 23/11/2025	1,305,000	USD	1,186,302	0.71	ING GROEP FRN 1% 13/11/2030	600,000	EUR	505,700	0.30
VODAFONE GROUP 4.875% 19/06/2049	500,000	USD	397,757	0.24	ING GROEP FRN 28/03/2026	1,030,000	USD	1,028,811	0.61
			7,515,959	4.47	KONINKLIJKE AHOLD DELHAIZE 0.375% 18/03/2030	1,000,000	EUR	758,278	0.45
IRELAND					SIEMENS FINANCIERINGSMMAATSCHAPPI 2.75% 09/09/2030	900,000	EUR	835,483	0.50
AERCAP IRELAND CAPITAL 4.45% 01/10/2025	1,150,000	USD	1,089,211	0.65	TENNET HOLDING 1.375% 05/06/2028	800,000	EUR	703,824	0.42
AERCAP IRELAND CAPITAL 4.625% 15/10/2027	795,000	USD	718,404	0.43	TENNET HOLDING 1.5% 03/06/2039	200,000	EUR	136,828	0.08
			1,807,615	1.08	VESTEDA FINANCE 1.5% 24/05/2027	1,200,000	EUR	1,053,433	0.63
ITALY								11,738,463	6.98
INTESA SANPAOLO 0.75% 16/03/2028	900,000	EUR	710,624	0.42	PORTUGAL				
INTESA SANPAOLO 4.75% 06/09/2027	693,000	EUR	660,398	0.39	EDP ENERGIAS DE PORTUGAL 4.496% VRN 30/04/2079	1,000,000	EUR	938,523	0.56
UNICREDIT 0.8% VRN 05/07/2029	900,000	EUR	686,434	0.41				938,523	0.56
			2,057,456	1.22	SPAIN				
LUXEMBOURG					BANCO SANTANDER 0.3% 04/10/2026	500,000	EUR	427,700	0.26
AROUNDTOWN 1.625% VRN PERP	700,000	EUR	460,456	0.27	BANCO SANTANDER 2.706% 27/06/2024	600,000	USD	573,281	0.34
CNH INDUSTRIAL FINANCE EUROPE 1.625% 03/07/2029	900,000	EUR	744,999	0.44	CAIXABANK 0.75% VRN 10/07/2026	1,000,000	EUR	892,417	0.53
GRAND CITY PROPERTIES 0.125% 11/01/2028	1,000,000	EUR	729,013	0.43	INMOBILIARIA COLONIAL SOCIMI 2% 17/04/2026	1,000,000	EUR	912,859	0.54
MEDTRONIC GLOBAL HOLDINGS 1.125% 07/03/2027	800,000	EUR	712,822	0.43	MAPFRE 4.125% VRN 07/09/2048	600,000	EUR	518,700	0.31
RICHEMONT INTERNATIONAL HOLDING 1.125% 26/05/2032	950,000	EUR	743,640	0.44				3,324,957	1.98
SEGRE CAPITAL 1.875% 23/03/2030	1,000,000	EUR	801,805	0.48	SWITZERLAND				
			4,192,735	2.49	UBS GROUP 2.746% 11/02/2033	620,000	USD	463,179	0.28
NETHERLANDS								463,179	0.28
ABN AMRO BANK 2.875% 18/01/2028	1,500,000	EUR	1,465,807	0.87	UNITED STATES				
AERCAP HOLDINGS 5.875% VRN 10/10/2079	375,000	USD	328,223	0.20	ABBVIE 2.625% 15/11/2028	400,000	EUR	369,855	0.22
AKELIUS RESIDENTIAL PROPERTY FINANCE 0.75% 22/02/2030	1,000,000	EUR	700,627	0.42	ATT 2.05% 19/05/2032	800,000	EUR	657,106	0.39
ARGENTUM NETHERLANDS 2.75% VRN 19/02/2049	800,000	EUR	664,142	0.39	GLOBAL PAYMENTS 5.95% 15/08/2052	495,000	USD	439,019	0.26
COMPASS GROUP FINANCE NETHERLANDS 3% 08/03/2030	1,000,000	EUR	930,446	0.55	GOLDMAN SACHS GROUP 4.223% 01/05/2029	135,000	USD	123,306	0.07
DELTA LLOYD 4.375% VRN PERP	1,000,000	EUR	933,842	0.56	JPMORGAN CHASE 4.6% VRN PERP	2,430,000	USD	2,116,856	1.26
EDP FINANCE 1.875% 21/09/2029	400,000	EUR	342,155	0.20	SYNCHRONY BANK 5.4% 22/08/2025	335,000	USD	327,406	0.19
ENEL FINANCE INTERNATIONAL 0.5% 17/06/2030	1,100,000	EUR	792,449	0.47	THERMO FISHER SCIENTIFIC 1.375% 12/09/2028	800,000	EUR	697,621	0.42
					VERIZON COMMUNICATIONS 0.875% 02/04/2025	1,200,000	EUR	1,116,195	0.66
					WELLS FARGO 0.5% 26/04/2024	800,000	EUR	750,164	0.45
								6,597,528	3.92

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Lower Carbon Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
TOTAL BONDS			68,692,914	40.85	STANDARD CHARTERED				
TOTAL TRANSFERABLE SECURITIES					2.608% VRN 12/01/2028	390,000	USD	331,717	0.20
ADMITTED TO AN OFFICIAL STOCK			68,692,914	40.85	VODAFONE GROUP 3.25% VRN				
EXCHANGE LISTING					04/06/2081	385,000	USD	309,495	0.18
								880,289	0.52
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					IRELAND				
					AERCAP IRELAND CAPITAL				
					3.5% 15/01/2025	345,000	USD	325,825	0.19
								325,825	0.19
BONDS					ITALY				
AUSTRALIA					INTESA SANPAOLO 4.198%				
MACQUARIE GROUP 3.189%					01/06/2032	385,000	USD	261,466	0.16
VRN 28/11/2023	280,000	USD	279,199	0.16				261,466	0.16
			279,199	0.16	NETHERLANDS				
CANADA					ABB FINANCE 0.625%				
BANK OF MONTREAL 2.5%					31/03/2024	500,000	EUR	474,380	0.28
28/06/2024	285,000	USD	273,803	0.16	ALLIANDER 0.375%				
BANK OF NOVA SCOTIA					10/06/2030	850,000	EUR	665,915	0.40
FRN 11/04/2025	1,965,000	USD	1,943,679	1.16	ASR NEDERLAND 3.375% VRN				
CCL INDUSTRIES 3.05%					02/05/2049	1,000,000	EUR	819,397	0.49
01/06/2030	905,000	USD	730,216	0.44	COOPERATIEVE RABOBANK				
ROYAL BANK OF CANADA					0.25% 30/10/2026	1,200,000	EUR	1,031,124	0.62
2.55% 16/07/2024	925,000	USD	889,384	0.53	ENEL FINANCE INTERNATIONAL				
WASTE CONNECTIONS 4.2%					2.875% 12/07/2041	1,275,000	USD	726,942	0.43
15/01/2033	1,225,000	USD	1,115,966	0.66	ENEL FINANCE INTERNATIONAL				
			4,953,048	2.95	5.5% 15/06/2052	290,000	USD	231,280	0.14
FRANCE					IBERDROLA INTERNATIONAL				
BNP PARIBAS 1.323% VRN					3.25% VRN PERP	1,000,000	EUR	925,931	0.55
13/01/2027	470,000	USD	401,474	0.24	ING GROEP 2.125% VRN				
BNP PARIBAS 2.219% VRN					26/05/2031	800,000	EUR	699,039	0.41
09/06/2026	565,000	USD	509,179	0.30				5,574,008	3.32
BNP PARIBAS 2.824%					SWEDEN				
26/01/2041	300,000	USD	180,179	0.11	SVENSKA HANDELSBANKEN				
BNP PARIBAS 3.8%					0.05% 06/09/2028	1,311,000	EUR	1,043,658	0.62
10/01/2024	500,000	USD	491,384	0.29	VATTENFALL 0.5%				
CREDIT AGRICOLE 1.907%					24/06/2026	1,000,000	EUR	889,759	0.53
VRN 16/06/2026	935,000	USD	838,214	0.50				1,933,417	1.15
CREDIT AGRICOLE 3.25%					SWITZERLAND				
04/10/2024	500,000	USD	479,019	0.28	CREDIT SUISSE LONDON				
ELECTRICITE DE FRANCE 1%					0.25% 01/09/2028	1,500,000	EUR	1,117,834	0.66
13/10/2026	1,500,000	EUR	1,345,339	0.80	UBS GROUP FUNDING 1.5%				
SOCIETE GENERALE FRN					30/11/2024	1,300,000	EUR	1,240,284	0.74
21/01/2026	2,010,000	USD	1,947,705	1.16				2,358,118	1.40
			6,192,493	3.68	UNITED STATES				
GERMANY					ALEXANDRIA REAL ESTATE				
DEUTSCHE BANK 5% VRN					EQUITIES 4% 01/02/2050	825,000	USD	624,114	0.37
05/09/2030	1,000,000	EUR	921,845	0.55	AMAZONCOM 3.95%				
			921,845	0.55	13/04/2052	1,020,000	USD	845,084	0.50
GREAT BRITAIN					AMGEN 4.05% 18/08/2029	2,000,000	USD	1,847,570	1.10
ANGLO AMERICAN CAPITAL					AMGEN 4.875% 01/03/2053	330,000	USD	291,378	0.17
4.75% 16/03/2052	310,000	USD	239,077	0.14	APPLE 3.95% 08/08/2052	500,000	USD	420,144	0.25

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Lower Carbon Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ATT 3.65% 15/09/2059	778,000	USD	506,653	0.30	JACKSON FINANCIAL 1.125%				
ATT 3.8% 01/12/2057	1,908,000	USD	1,289,691	0.77	22/11/2023	130,000	USD	124,390	0.07
BANK OF AMERICA 1.486%					JACKSON FINANCIAL 3.125%				
VRN 19/05/2024	1,100,000	USD	1,074,827	0.64	23/11/2031	310,000	USD	237,745	0.14
BANK OF AMERICA 2.482%					JACKSON FINANCIAL 4%				
VRN 21/09/2036	1,000,000	USD	725,296	0.43	23/11/2051	615,000	USD	396,344	0.24
BANK OF AMERICA 3.559%					JPMORGAN CHASE & CO				
VRN 23/04/2027	155,000	USD	143,577	0.09	4.005% VRN 23/04/2029	50,000	USD	45,389	0.03
BANK OF AMERICA 4.183%					JPMORGAN CHASE 0.653%				
25/11/2027	250,000	USD	232,546	0.14	VRN 16/09/2024	835,000	USD	797,147	0.47
BANK OF AMERICA 4.571%					LOWES 4.25% 01/04/2052	755,000	USD	578,617	0.34
VRN 27/04/2033	650,000	USD	583,232	0.35	MAGALLANES 5.05%				
BROADCOM 3.187%					15/03/2042	375,000	USD	280,160	0.17
15/11/2036	921,000	USD	634,449	0.38	MOHAWK INDUSTRIES 3.625%				
BROADCOM 3.75%					15/05/2030	605,000	USD	507,196	0.30
15/02/2051	160,000	USD	105,366	0.06	MORGAN STANLEY 1.164%				
BROADCOM 4.15%					VRN 21/10/2025	950,000	USD	866,619	0.52
15/11/2030	560,000	USD	485,730	0.29	MPLX 4.95% 01/09/2032	135,000	USD	122,726	0.07
BROADCOM 4.15%					MPLX 5.5% 15/02/2049	1,160,000	USD	989,386	0.59
15/04/2032	425,000	USD	359,201	0.21	SANTANDER HOLDINGS 3.5%				
BROADCOM 4.926%					07/06/2024	875,000	USD	849,336	0.51
15/05/2037	757,000	USD	630,703	0.38	SMITHFIELD FOODS 3%				
CHARTER COMMUNICATIONS					15/10/2030	160,000	USD	126,090	0.07
OPERATING 2.8% 01/04/2031	650,000	USD	494,355	0.29	STATE STREET 3.031% VRN				
CHARTER COMMUNICATIONS OPERATING					01/11/2034	915,000	USD	759,817	0.45
5.125% 01/07/2049	1,000,000	USD	748,868	0.45	SYNCHRONY FINANCIAL				
CHARTER COMMUNICATIONS OPERATING					2.875% 28/10/2031	1,145,000	USD	815,675	0.48
5.75% 01/04/2048	675,000	USD	542,546	0.32	SYNCHRONY FINANCIAL				
CITIGROUP 3.878% VRN					4.875% 13/06/2025	615,000	USD	595,057	0.35
24/01/2039	1,280,000	USD	1,043,920	0.62	SYNOVUS BANKCOLUMBUS 4%				
CITIGROUP 4.7% VRN PERP	505,000	USD	408,666	0.24	VRN 29/10/2030	250,000	USD	238,524	0.14
COMCAST 2.937% 01/11/2056	745,000	USD	446,789	0.27	US (GOVT) 1.875%				
CONSTELLATION BRANDS					15/02/2032	2,651,000	USD	2,258,735	1.34
4.35% 09/05/2027	915,000	USD	882,225	0.52	US (GOVT) 2% 15/11/2041	1,140,000	USD	822,047	0.49
CROWN CASTLE INTERNATIONAL					US (GOVT) 2.25%				
3.3% 01/07/2030	650,000	USD	547,172	0.33	15/02/2052	3,320,000	USD	2,434,234	1.45
CROWN CASTLE INTERNATIONAL					US (GOVT) 2.375%				
4% 15/11/2049	1,000,000	USD	733,368	0.44	15/02/2042	500,000	USD	385,742	0.23
DELL INTERNATIONAL 4.9%					US (GOVT) 2.625%				
01/10/2026	1,615,000	USD	1,564,712	0.93	31/07/2029	4,030,000	USD	3,721,138	2.21
DELL INTERNATIONAL 5.85%					US (GOVT) 2.875%				
15/07/2025	1,000,000	USD	1,010,202	0.60	15/05/2032	1,501,000	USD	1,395,109	0.83
DELL INTERNATIONAL 6.02%					US (GOVT) 2.875%				
15/06/2026	220,000	USD	221,512	0.13	15/05/2052	596,000	USD	504,318	0.30
ENERGY TRANSFER OPERATING					US (GOVT) 3.125%				
6.25% 15/04/2049	2,035,000	USD	1,813,228	1.08	31/08/2029	1,600,000	USD	1,526,000	0.91
EQUIFAX 2.6% 01/12/2024	435,000	USD	413,790	0.25	US (GOVT) 3.25%				
FORTUNE BRANDS HOME					15/05/2042	2,255,000	USD	2,014,173	1.20
SECURITY 4.5% 25/03/2052	470,000	USD	327,890	0.19	US (GOVT) 3.375%				
GENERAL MOTORS FINANCIAL					15/08/2042	300,000	USD	273,539	0.16
2.7% 20/08/2027	1,770,000	USD	1,507,537	0.90	VERIZON COMMUNICATIONS				
GOLDMAN SACHS GROUP					2.85% 03/09/2041	500,000	USD	333,842	0.20
0.925% VRN 21/10/2024	1,860,000	USD	1,773,359	1.05					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Lower Carbon Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
WASTE MANAGEMENT 4.15%				
15/04/2032	860,000	USD	800,632	0.48
WEA FINANCE 3.5%				
15/06/2029	355,000	USD	291,673	0.17
			50,371,100	29.95
TOTAL BONDS			74,050,808	44.03
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			74,050,808	44.03
COLLECTIVE INVESTMENT SCHEMES				
GREAT BRITAIN				
HSBC CORPORATE BOND FUND INSTI-				
TUTIONAL ACCUMULATION	3,941,175	GBP	13,163,397	7.83
			13,163,397	7.83
IRELAND				
HSBC GLOBAL LIQUIDITY				
FUND	483,487	USD	483,486	0.29
			483,486	0.29
TOTAL COLLECTIVE INVESTMENT SCHEMES			13,646,883	8.12
TOTAL INVESTMENTS			156,390,605	93.00
OTHER NET ASSETS			11,772,310	7.00
TOTAL NET ASSETS			168,162,915	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Securitised Credit Bond
Statement of investments as at 30 September 2022
(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		1,134,517	1.62
FRN 28/04/2035	2,150,000	GBP	722,047	1.03	ATRIUM XV FRN				
			722,047	1.03	23/01/2031 (US04965FAL58)	1,250,000	USD	1,168,461	1.67
TOTAL BONDS			722,047	1.03	VENTURE CLO FRN				
					20/01/2034	2,000,000	USD	1,868,568	2.68
								4,171,546	5.97
ASSET BACKED SECURITIES					IRELAND				
AUSTRALIA					ARROW CMBS FRN 22/05/2030				
PEPPER RESIDENTIAL SECURITIES					867,000	EUR		669,057	0.96
TRUST FRN 18/11/2060	1,000,000	AUD	332,482	0.48	BERG FINANCE FRN				
PEPPER RESIDENTIAL SECURITIES					22/07/2033	2,000,000	EUR	600,821	0.86
TRUST FRN 12/03/2061	600,000	AUD	251,252	0.36	CABINTEELY PARK CLO DAC FRN				
			583,734	0.84	15/08/2034	1,000,000	EUR	871,950	1.25
					CABINTEELY PARK CLO DAC FRN				
GREAT BRITAIN					15/08/2034 (XS2417672990)				
CANARY WHARF FRN					500,000	EUR		400,963	0.57
22/10/2037	526,000	GBP	468,276	0.67	HAUS EUROPEAN LOAN				
PRECISE MORTGAGE					CONDUIT FRN 30/07/2051	1,000,000	EUR	892,228	1.28
FUNDING FRN 16/10/2056	500,000	GBP	520,778	0.75	INVESCO CLO FRN				
RMAC SECURITIES FRN					15/07/2034	500,000	USD	450,163	0.64
12/06/2044	1,800,000	GBP	750,925	1.07	JUBILEE CLO FRN				
			1,739,979	2.49	20/11/2031	1,000,000	EUR	916,458	1.31
					LAST MILE LOGISTICS FRN				
IRELAND					17/08/2026				
HARVEST CLO FRN					1,000,000	EUR		881,300	1.26
20/10/2032	1,500,000	EUR	1,333,858	1.91	ST PAULS CLO XII				
RIVER GREEN FINANCE FRN					DAC FRN 15/04/2033	2,000,000	EUR	1,760,490	2.52
22/01/2032	1,000,000	EUR	904,283	1.29	TAURUS FRN 17/05/2031	500,000	GBP	505,980	0.72
SCORPIO EUROPEAN LOAN					TAURUS FRN 17/05/2031				
CONDUIT FRN 17/05/2029	1,000,000	GBP	1,007,229	1.44	(XS2303820349)	500,000	GBP	487,411	0.70
TAURUS CMBS FRN					TAURUS UK DAC FRN				
20/02/2030	1,000,000	EUR	573,969	0.82	17/11/2029	1,000,000	GBP	994,059	1.42
			3,819,339	5.46				9,430,880	13.49
					UNITED STATES				
UNITED STATES					225 LIBERTY STREET TRUST				
CONNECTICUT AVENUE					4.8035% VRN 10/02/2036	1,000,000	USD	865,877	1.24
SECURITIES FRN 25/12/2041	1,225,000	USD	1,153,651	1.65	ALLEGANY PARK CLO FRN				
SARANAC CLO FRN					20/01/2035	1,000,000	USD	869,988	1.24
20/02/2033	1,250,000	USD	1,181,074	1.69	APIDOS CLO XXVII FRN				
			2,334,725	3.34	17/07/2030	1,000,000	USD	943,735	1.35
TOTAL ASSET BACKED SECURITIES			8,477,777	12.13	APIDOS CLO XXXI FRN				
TOTAL TRANSFERABLE SECURITIES					15/04/2031	1,500,000	USD	1,396,947	2.00
ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			9,199,824	13.16	APIDOS CLO XXXIX FRN				
					21/04/2035	750,000	USD	706,032	1.01
					BBCMS MORTGAGE TRUST				
					FRN 15/03/2037	2,000,000	USD	1,749,871	2.50

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Securitised Credit Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
BF MORTGAGE TRUST FRN 15/12/2035	1,150,000	USD	1,037,730	1.48	JP MORGAN CHASE COMMITMENTS				
BF NYT MORTGAGE TRUST FRN 15/11/2035	518,500	USD	456,836	0.65	3.44957% VRN 05/01/2039	1,500,000	USD	1,205,897	1.73
BOYCE PARK CLO FRN 21/04/2035	1,000,000	USD	868,549	1.24	KNDL MORTGAGE TRUST FRN 15/05/2036	1,000,000	USD	961,177	1.38
BWAY MORTGAGE TRUST 3.7172% 10/03/2033	320,000	USD	284,143	0.41	MADISON PARK FUNDING FRN 18/10/2030	680,000	USD	637,817	0.91
CAMB COMMERCIAL MORTGAGE TRUST FRN 15/12/2037	1,200,000	USD	1,166,870	1.67	NEUBERGER BERMAN CLO FRN 15/01/2030	1,000,000	USD	912,967	1.31
CIFC FUNDING FRN 17/10/2031	1,000,000	USD	931,183	1.33	PIKES PEAK CLO FRN 25/10/2034	500,000	USD	433,339	0.62
CIFC FUNDING FRN 18/07/2031	500,000	USD	436,605	0.62	PIKES PEAK CLO FRN 25/10/2034 (US72132UBG76)	1,000,000	USD	904,037	1.29
COOK PARK CLO FRN 17/04/2030	750,000	USD	632,273	0.90	PROGRESS RESIDENTIAL TRUST 2.109% 16/07/2026	1,024,500	USD	873,939	1.25
CORE MORTGAGE TRUST FRN 15/12/2031	1,291,000	USD	977,827	1.40	SARANAC CLO FRN 20/02/2033	2,000,000	USD	1,880,667	2.70
DBGS MORTGAGE TRUST FRN 15/05/2035	1,000,000	USD	887,898	1.27	VANTAGE DATA CENTERS 1.992% 15/09/2045	1,400,000	USD	1,171,546	1.68
DBGS MORTGAGE TRUST FRN 15/05/2035 (US23306GAG29)	1,160,000	USD	1,034,938	1.48	VENTURE 28A CLO FRN 20/10/2034	1,500,000	USD	1,333,253	1.91
FANNIE MAE CONNECTICUT AVENUE FRN 25/05/2030	2,500,000	USD	1,328,349	1.90	VENTURE 28A CLO FRN 20/10/2034 (US92331CAE03)	1,500,000	USD	1,330,197	1.90
FANNIE MAE CONNECTICUT AVENUE FRN 25/03/2031	500,000	USD	308,586	0.44	WHETSTONE PARK CLO FRN 20/01/2035	1,500,000	USD	1,362,488	1.95
FANNIE MAE CONNECTICUT AVENUE FRN 25/03/2031 (US30711X3H56)	500,000	USD	225,071	0.32				41,546,804	59.45
FLEXENTIAL ISSUER 3.25% 27/11/2051	1,000,000	USD	888,900	1.27	TOTAL ASSET BACKED SECURITIES			55,149,230	78.91
FREDDIE MAC FRN 25/08/2033	1,000,000	USD	984,165	1.41	TOTAL TRANSFERABLE SECURITIES			55,149,230	78.91
GALAXY CLO FRN 24/04/2029	500,000	USD	463,329	0.66	TRADED ON ANOTHER REGULATED MARKET				
GALAXY CLO FRN 15/01/2031	500,000	USD	421,605	0.60	COLLECTIVE INVESTMENT SCHEMES				
GALAXY XX CLO FRN 20/04/2031	1,500,000	USD	1,411,775	2.02	IRELAND				
GALAXY XXIII CLO FRN 24/04/2029	1,000,000	USD	905,334	1.30	HSBC GLOBAL LIQUIDITY FUND	2,507,839	USD	2,507,839	3.59
HIGHBRIDGE LOAN MANAGEMENT FRN 20/10/2029	1,000,000	USD	899,805	1.29				2,507,839	3.59
HOME PARTNERS OF AMERICA 2.852% 17/12/2026	2,500,000	USD	2,083,559	2.99	TOTAL COLLECTIVE INVESTMENT SCHEMES			2,507,839	3.59
HPS LOAN MANAGEMENT 15-2019 FRN 22/01/2035	1,000,000	USD	879,418	1.26	OTHER TRANSFERABLE SECURITIES				
HPS LOAN MANAGEMENT FRN 25/01/2034	1,000,000	USD	885,280	1.27	ASSET BACKED SECURITIES				
HUDSON YARDS MORTGAGE 3.557% VRN 10/07/2039	2,043,000	USD	1,607,002	2.30	AUSTRALIA				
INVITATION HOMES TRUST FRN 17/07/2037	2,000,000	USD	-	0.00	PEPPER RESIDENTIAL SECURITIES TRUST FRN 20/06/2060	2,000,000	AUD	671,982	0.96
								671,982	0.96
					IRELAND				
					ARROW CMBS FRN 22/05/2030	200,000	EUR	150,073	0.21
					EOS EUROPEAN LOAN CONDUIT FRN 23/04/2029	950,000	EUR	436,521	0.63
								586,594	0.84

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Securitised Credit Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
UNITED STATES				
KNDL MORTGAGE TRUST FRN				
15/05/2036	326,000	USD	316,891	0.45
PIKES PEAK CLO FRN				
15/07/2034	1,000,000	USD	867,108	1.25
			1,183,999	1.70
TOTAL ASSET BACKED SECURITIES			2,442,575	3.50
TOTAL OTHER TRANSFERABLE SECURITIES			2,442,575	3.50
TOTAL INVESTMENTS			69,299,468	99.16
OTHER NET ASSETS			588,015	0.84
TOTAL NET ASSETS			69,887,483	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Short Duration Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENT					GERMANY (GOVT) 0.2%				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					14/06/2024				
					7,300,000 EUR 6,977,948 2.34				
					VIER GAS TRANSPORT 4%				
					26/09/2027				
					1,000,000 EUR 962,706 0.32				
					26,403,736 8.87				
BONDS					GREAT BRITAIN				
AUSTRALIA					BARCLAYS 0.654% VRN				
AUSNET SERVICES HOLDINGS					09/06/2027				
1.625% VRN 11/03/2081					300,000,000 JPY 2,020,212 0.68				
					BARCLAYS 5.875% VRN PERP				
					500,000 GBP 466,093 0.16				
					BP CAPITAL MARKETS				
					4.375% VRN PERP				
					1,382,000 USD 1,269,415 0.43				
CHINA					HEATHROW FINANCE 5.75%				
EXPORTIMPORT BANK OF					03/03/2025				
CHINA 3.33% 22/02/2026					1,400,000 GBP 1,443,097 0.48				
					HSBC HOLDINGS 0.575% VRN				
					13/09/2024				
					300,000,000 JPY 2,066,493 0.69				
DENMARK					LLOYDS BANKING GROUP				
TDC NET 5.056% 31/05/2028					3.125% VRN 24/08/2030				
					1,623,000 EUR 1,423,984 0.48				
					LLOYDS BANKING GROUP 4%				
					07/03/2025				
					1,500,000 AUD 929,069 0.31				
FRANCE					PENSION INSURANCE 8%				
BNP PARIBAS 5% VRN					23/11/2026				
31/05/2028					1,500,000 GBP 1,618,595 0.54				
BNP PARIBAS 7.75% VRN					PGH CAPITAL 6.625%				
PERP					18/12/2025				
200,000 USD 185,663 0.06					1,500,000 GBP 1,570,702 0.53				
BPCE 1.5% VRN 13/01/2042					STANDARD CHARTERED 2.5%				
1,600,000 EUR 1,305,212 0.44					VRN 09/09/2030				
ELECTRICITE DE FRANCE 6%					750,000 EUR 670,150 0.22				
VRN PERP					STANDARD CHARTERED 2.9%				
1,200,000 GBP 1,049,119 0.35					VRN 28/06/2025				
ORANGE 5.75% VRN PERP					1,500,000 AUD 926,786 0.31				
1,036,000 GBP 1,147,920 0.39					THAMES WATER UTILITIES				
SOCIETE GENERALE 0.594%					2.375% 03/05/2023				
25/02/2026					1,100,000 GBP 1,201,282 0.40				
SOCIETE GENERALE 0.768%					UK (GOVT) 0.375%				
VRN 27/09/2024					22/10/2026				
100,000,000 JPY 688,994 0.23					1,790,000 GBP 1,695,544 0.57				
TOTAL 1.75% VRN PERP					UK (GOVT) 2.75%				
3,125,000 EUR 2,828,229 0.95					07/09/2024				
VEOLIA ENVIRONNEMENT 2%					1,500,000 GBP 1,628,117 0.55				
VRN PERP					VIRGIN MONEY 5.125% VRN				
1,000,000 EUR 764,642 0.26					11/12/2030				
					648,000 GBP 643,813 0.22				
					VODAFONE GROUP 2.625%				
					VRN 27/08/2080				
					1,050,000 EUR 887,089 0.30				
					20,460,441 6.87				
GERMANY					IRELAND				
ALLIANZ 4.75% VRN PERP					BANK OF IRELAND GROUP				
1,000,000 EUR 967,948 0.33					1.875% VRN 05/06/2026				
BERTELSMANN SE AND KGAA					3,375,000 EUR 3,058,424 1.03				
3% VRN 23/04/2075					3,058,424 1.03				
1,500,000 EUR 1,441,279 0.48					ITALY				
DEUTSCHE BANK 3.875%					AUTOSTRADA PER LITALIA				
12/02/2024					1.875% 04/11/2025				
600,000 GBP 641,796 0.22					1,700,000 EUR 1,506,594 0.51				
DEUTSCHE BANK 3.961% VRN					UNICREDIT SPA 6.625% VRN				
26/11/2025					PERP				
1,000,000 USD 935,221 0.31					500,000 EUR 458,353 0.15				
DEUTSCHE BANK 5.625% VRN					UNIONE DI BANCHE ITALIANE				
19/05/2031					5.875% VRN 04/03/2029				
400,000 EUR 374,054 0.13					900,000 EUR 883,984 0.30				
GERMANY (GOVT) 0%					2,848,931 0.96				
10/10/2025					JAPAN				
5,950,000 EUR 5,534,884 1.86					JAPAN (GOVT) 2.1%				
GERMANY (GOVT) 0%					20/06/2027				
10/04/2026					680,000,000 JPY 5,149,432 1.73				
3,900,000 EUR 3,592,166 1.21					5,149,432 1.73				
GERMANY (GOVT) 0%									
15/08/2026									
4,270,000 EUR 3,906,940 1.31									
GERMANY (GOVT) 0%									
09/10/2026									
1,175,000 EUR 1,068,794 0.36									

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Short Duration Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
JERSEY					SWITZERLAND				
HEATHROW FUNDING 6.75% 03/12/2028	1,000,000	GBP	1,092,996	0.37	CREDIT SUISSE GROUP 6.373% VRN 15/07/2026	1,364,000	USD	1,320,554	0.44
			1,092,996	0.37	CREDIT SUISSE GROUP 6.442% VRN 11/08/2028	2,900,000	USD	2,708,893	0.91
LUXEMBOURG					UNITED STATES				
SELP FINANCE 3.75% 10/08/2027	1,549,000	EUR	1,403,375	0.47	CREDIT SUISSE GROUP 7.5% VRN PERP	770,000	USD	710,202	0.24
			1,403,375	0.47				4,739,649	1.59
MACAU					NETHERLANDS				
SANDS CHINA 5.125% 08/08/2025	2,000,000	USD	1,802,903	0.61	GENERALI FINANCE 4.596% VRN PERP	1,550,000	EUR	1,406,725	0.47
			1,802,903	0.61	HEIMSTADEN BOSTAD TREASURY 0.25% 13/10/2024	1,400,000	EUR	1,239,104	0.42
MEXICO					ASSET BACKED SECURITIES				
TOTAL PLAY TELECOMUNICACIONES 7.5% 12/11/2025	1,450,000	USD	1,237,934	0.42	PETROBRAS GLOBAL FINANCE 5.093% 15/01/2030	500	USD	451	0.00
			1,237,934	0.42	VOLKSWAGEN INTERNATIONAL FINANCE 3.5% VRN PERP	3,100,000	EUR	2,771,866	0.93
NORWAY					GREAT BRITAIN				
STATKRAFT 1.5% 21/09/2023	1,500,000	EUR	1,452,615	0.49	FINSBURY SQUARE FRN 16/03/2070	1,200,000	GBP	1,324,182	0.45
			1,452,615	0.49	JUPITER MORTGAGE FRN 20/07/2060	2,250,000	GBP	2,475,333	0.83
PORTUGAL					IRELAND				
EDP ENERGIAS DE PORTUGAL 1.7% VRN 20/07/2080	2,200,000	EUR	1,857,911	0.62	RESLOC FRN 15/12/2043	2,000,000	GBP	785,305	0.26
			1,857,911	0.62	RMAC SECURITIES FRN 12/06/2044	1,010,000	EUR	372,194	0.12
ROMANIA					ITALY				
ROMANIA (GOVT) 5% 27/09/2026	3,057,000	EUR	2,887,800	0.97	CASSIA FRN 22/05/2034	900,000	EUR	851,810	0.29
			2,887,800	0.97				851,810	0.29
SPAIN					TOTAL ASSET BACKED SECURITIES				
BANCO DE SABADELL 2.625% VRN 24/03/2026	700,000	EUR	635,459	0.21	TOTAL TRANSFERABLE SECURITIES			8,244,932	2.77
CAIXABANK 1.625% VRN 13/04/2026	1,500,000	EUR	1,361,929	0.46	ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			118,938,457	39.97
CAIXABANK 5.875% VRN PERP	800,000	EUR	658,269	0.22					
CELLNEX FINANCE 2.25% 12/04/2026	2,400,000	EUR	2,127,154	0.72					
			4,782,811	1.61					
SWEDEN									
AKELIUS RESIDENTIAL PROPERTY 3.875% VRN 05/10/2078	1,003,000	EUR	923,242	0.31					
VOLVO TREASURY 2.625% 20/02/2026	2,700,000	EUR	2,581,700	0.87					
			3,504,942	1.18					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Short Duration Bond (continued)
Statement of investments as at 30 September 2022
(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					ISRAEL							
BONDS					ENERGEAN ISRAEL FINANCE							
AUSTRALIA					4.875% 30/03/2026							
QBE INSURANCE GROUP					1,500,000	USD		1,338,297	0.45			
5.875% VRN PERP	500,000	USD	462,361	0.16				<u>1,338,297</u>	<u>0.45</u>			
			<u>462,361</u>	<u>0.16</u>	ITALY							
CANADA					UNIONE DI BANCHE							
CANADIAN IMPERIAL BANK					ITALIANE 5.875% VRN PERP							
2.95% VRN 19/06/2029	1,500,000	CAD	1,046,734	0.35	1,150,000	EUR		989,730	0.33			
FORD CREDIT CANADA 3.5%								<u>989,730</u>	<u>0.33</u>			
30/11/2023	1,000,000	CAD	705,873	0.24	LUXEMBOURG							
			<u>1,752,607</u>	<u>0.59</u>	ALBION FINANCING 2SARL							
CHINA					8.75% 15/04/2027							
CHINA (GOVT) 2.47%					685,000	USD		575,184	0.19			
02/09/2024	20,000,000	CNY	2,823,915	0.95	BLACKSTONE PROPERTY PARTNERS							
CHINA (GOVT) 2.69%					EUROPE 2% 15/02/2024							
12/08/2026	24,000,000	CNY	3,394,288	1.14	1,600,000	EUR		1,501,565	0.50			
CHINA (GOVT) 3.25%					GRAND CITY PROPERTIES							
06/06/2026	11,400,000	CNY	1,646,907	0.55	1,900,000	EUR		1,328,085	0.45			
COUNTRY GARDEN HOLDINGS					1.5% VRN PERP							
7.25% 08/04/2026	895,000	USD	287,735	0.10	1,200,000	EUR		1,101,485	0.37			
EXPORTIMPORT BANK OF					LOGICOR FINANCING 2.25%							
CHINA 3.22% 14/05/2026	25,000,000	CNY	3,590,169	1.21	13/05/2025			1,903,337	0.64			
			<u>11,743,014</u>	<u>3.95</u>	LOGICOR FINANCING SARL							
COLOMBIA					0.625% 17/11/2025							
COLOMBIA (GOVT) 3.875%					2,206,000	EUR		1,903,337	0.64			
25/04/2027	1,800,000	USD	1,534,060	0.52	MEXICO REMITTANCES							
			<u>1,534,060</u>	<u>0.52</u>	FUNDING 4.875% 15/01/2028							
FRANCE					SES 2.875% VRN PERP							
BPCE 0.53% VRN 10/12/2026	100,000,000	JPY	671,534	0.23	1,326,000	EUR		1,367,363	0.46			
			<u>671,534</u>	<u>0.23</u>				979,167	0.33			
GERMANY					<u>8,756,186</u>					<u>2.94</u>		
COMMERZBANK 6.125% VRN					NETHERLANDS							
PERP	1,000,000	EUR	827,741	0.28	CTP 0.5% 21/06/2025							
DEUTSCHE BANK 4% VRN					1,711,000					EUR	1,448,997	0.48
24/06/2032	1,300,000	EUR	1,083,590	0.36	IBERDROLA INTERNATIONAL							
			<u>1,911,331</u>	<u>0.64</u>	2.625% VRN PERP							
GREAT BRITAIN					1,200,000					EUR	1,123,824	0.38
BARCLAYS 8.875% VRN PERP	408,000	GBP	414,614	0.14	KONINKLIJKE KPN 6% VRN							
HISCOX 6% 22/09/2027	1,375,000	GBP	1,441,210	0.48	PERP							
LLOYDS BANKING GROUP					374,000					EUR	359,367	0.12
8.5% VRN PERP	900,000	GBP	923,678	0.31	<u>2,932,188</u>					<u>0.98</u>		
ROTHESAY LIFE 5.5% VRN					SPAIN							
17/09/2029	1,700,000	GBP	1,797,960	0.60	BANKIA 3.75% VRN							
SOCIETY OF LLOYDS 4.75%					15/02/2029							
30/10/2024	2,000,000	GBP	2,097,712	0.71	700,000					EUR	667,864	0.22
			<u>6,675,174</u>	<u>2.24</u>	<u>667,864</u>					<u>0.22</u>		
IRELAND					SWITZERLAND							
AVOLON HOLDINGS FUNDING					CREDIT SUISSE GROUP							
4.25% 15/04/2026	1,181,000	USD	1,064,412	0.36	6.25% VRN PERP							
			<u>1,064,412</u>	<u>0.36</u>	2,400,000	USD		2,064,455	0.69			
					<u>2,064,455</u>					<u>0.69</u>		
					UNITED STATES							
					AIRCATTLE 5.25%							
					11/08/2025							
					1,560,000					USD	1,474,801	0.50
					GENERAL MOTORS FINANCIAL							
					1.55% 02/09/2025							
					1,000,000					AUD	573,896	0.19
					MERITAGE HOMES 6%							
					01/06/2025							
					1,200,000					USD	1,168,624	0.39
					NEWELL BRANDS 4.2%							
					01/04/2026							
					1,900,000					USD	1,759,327	0.59
					PARAMOUNT GLOBAL 6.375%							
					VRN 30/03/2062							
					2,105,000					USD	1,828,060	0.61
					US (GOVT) 0.25%							
					15/11/2023							
					4,300,000					USD	4,111,203	1.38
					US (GOVT) 0.375%							
					15/08/2024							
					12,700,000					USD	11,829,604	3.98

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Short Duration Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
US (GOVT) 0.5% 28/02/2026	3,800,000	USD	3,361,961	1.13	APIDOS CLO XXVII FRN 17/07/2030	1,000,000	USD	916,290	0.31
US (GOVT) 0.75% 30/04/2026	4,950,000	USD	4,396,025	1.48	APIDOS CLO XXXIX FRN 21/04/2035	750,000	USD	666,978	0.22
US (GOVT) 0.875% 30/06/2026	4,850,000	USD	4,307,406	1.45	APIDOS CLO XXXIX FRN 21/04/2035	1,000,000	USD	906,848	0.31
US (GOVT) 0.875% 30/09/2026	3,300,000	USD	2,913,410	0.98	BAMLL MORTGAGE TRUST 3.5958% VRN 14/04/2033	1,500,000	USD	1,341,937	0.45
US (GOVT) 1.25% 31/12/2026	1,545,000	USD	1,377,343	0.46	BBCMS MORTGAGE TRUST FRN 15/03/2057	1,000,000	USD	870,836	0.29
US (GOVT) 1.75% 30/06/2024	9,400,000	USD	9,009,496	3.03	BF MORTGAGE TRUST FRN 15/12/2035	1,285,000	USD	1,147,803	0.39
US (GOVT) 2.875% 15/06/2025	8,350,000	USD	8,067,861	2.71	BF NYT MORTGAGE TRUST FRN 15/11/2035	455,000	USD	420,021	0.14
			56,179,017	18.88	BOYCE PARK CLO FRN 21/04/2035	1,000,000	USD	891,631	0.30
TOTAL BONDS			98,742,230	33.18	BWAY MORTGAGE TRUST 3.927% VRN 10/03/2033	1,000,000	USD	874,140	0.29
ASSET BACKED SECURITIES					BX TRUST FRN 25/11/2028 COMMERCIAL MORTGAGE TRUST 2.321% VRN 10/01/2038	670,000	USD	576,032	0.19
IRELAND					CONNECTICUT AVENUE FRN 25/10/2041	500,000	USD	475,595	0.16
BARINGS EURO CLO DAC FRN 24/07/2032	1,000,000	EUR	838,149	0.28	CORE MORTGAGE TRUST FRN 15/12/2031	1,500,000	USD	1,133,631	0.38
BERG FINANCE FRN 22/07/2033	1,000,000	EUR	304,546	0.10	DBGS MORTGAGE TRUST FRN 15/05/2035	1,500,000	USD	1,318,112	0.44
FINANCE IRELAND RMBS FRN 24/06/2061	1,000,000	EUR	922,702	0.31	FANNIE MAE CONNECTICUT AVENUE FRN 25/01/2030	1,445,000	USD	1,431,443	0.48
FROST CMBS DAC FRN 22/11/2026	1,000,000	GBP	1,068,637	0.36	GALAXY CLO FRN 24/04/2029	2,000,000	USD	1,801,962	0.61
INVESCO EURO CLO FRN 15/07/2031	1,000,000	EUR	853,861	0.29	GILBERT PARK CLO FRN 15/10/2030	1,000,000	USD	904,198	0.30
LAST MILE LOGISTIC FRN 17/08/2033	750,000	EUR	678,575	0.23	HPS LOAN MANAGEMENT FRN 22/01/2035	1,000,000	USD	893,716	0.30
PENTA CLO DAC FRN 17/12/2030	2,000,000	EUR	1,795,435	0.60	INVITATION HOMES FRN 17/01/2038	3,000,000	USD	2,944,772	0.99
PENTA CLO FRN 20/04/2035	1,000,000	EUR	884,705	0.30	INVITATION HOMES TRUST FRN 17/07/2037	1,000,000	USD	-	0.00
PENTA CLO FRN 20/04/2035 (XS2289567245)	1,000,000	EUR	903,936	0.30	MORGAN STANLEY CAPITAL FRN 15/12/2023	500,000	USD	471,725	0.16
TAURUS FRN 17/05/2031	1,000,000	GBP	1,047,724	0.35	VENTURE 28A CLO FRN 20/10/2034	2,000,000	USD	1,748,017	0.59
			9,298,270	3.12	TOTAL ASSET BACKED SECURITIES			40,680,144	13.67
ITALY					TOTAL TRANSFERABLE SECURITIES			139,422,374	46.85
ERNA FRN 25/07/2031	1,000,000	EUR	645,555	0.22	TRADED ON ANOTHER REGULATED MARKET				
			645,555	0.22	COLLECTIVE INVESTMENT SCHEMES				
NETHERLANDS					IRELAND				
JUBILEE CLO FRN 15/04/2035	1,000,000	EUR	884,299	0.30	HSBC GLOBAL LIQUIDITY FUND	6,143,395	USD	6,143,395	2.06
			884,299	0.30	TOTAL COLLECTIVE INVESTMENT SCHEMES			6,143,395	2.06
UNITED STATES								6,143,395	2.06
ALLEGANY PARK CLO FRN 20/01/2035	1,000,000	USD	907,893	0.31				6,143,395	2.06
AMMC CLO 21 FRN 02/11/2030	2,300,000	USD	2,003,065	0.67				6,143,395	2.06
APIDOS CLO FRN 18/10/2031	1,000,000	USD	917,895	0.31				6,143,395	2.06
APIDOS CLO FRN 15/04/2033	2,000,000	USD	1,831,786	0.62				6,143,395	2.06
APIDOS CLO FRN 22/10/2034	2,000,000	USD	1,795,526	0.60				6,143,395	2.06

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Short Duration Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
OTHER TRANSFERABLE SECURITIES				
BONDS				
AUSTRALIA				
NATIONAL AUSTRALIA BANK 0.284% 19/01/2024	200,000,000	JPY	1,380,241	0.46
			1,380,241	0.46
CANADA				
BANK OF MONTREAL 2.077% VRN 17/06/2030	1,400,000	CAD	933,051	0.31
ROYAL BANK OF CANADA 2.88% VRN 23/12/2029	2,500,000	CAD	1,723,273	0.58
			2,656,324	0.89
CHINA				
EXPORTIMPORT BANK OF CHINA 3.18% 05/09/2026	14,000,000	CNY	2,007,192	0.68
			2,007,192	0.68
FRANCE				
BPCE 0.302% 16/12/2026	200,000,000	JPY	1,353,166	0.45
CREDIT AGRICOLE 0.514% VRN 06/07/2027	200,000,000	JPY	1,355,979	0.46
			2,709,145	0.91
NETHERLANDS				
COOPERATIEVE RABOBANK 0.6% 31/01/2024	400,000,000	JPY	2,767,912	0.93
			2,767,912	0.93
UNITED STATES				
ATHENE GLOBAL FUNDING 2.1% 24/09/2025	2,000,000	CAD	1,319,409	0.45
BANK OF AMERICA 3.515% VRN 24/03/2026	1,750,000	CAD	1,221,008	0.41
GENERAL ELECTRIC 1.244% 20/09/2023	100,000,000	JPY	690,127	0.23
			3,230,544	1.09
TOTAL BONDS			14,751,358	4.96
ASSET BACKED SECURITIES				
IRELAND				
DILLIONS PARK FRN 10/15/2034	1,000,000	EUR	845,445	0.29
TAURUS CMBS FRN 2/2/2031	722,000	EUR	427,029	0.14
			1,272,474	0.43
UNITED STATES				
MADISON PARK FUNDING FRN 7/21/2030	1,000,000	USD	908,658	0.30
			908,658	0.30
TOTAL ASSET BACKED SECURITIES			2,181,132	0.73
TOTAL OTHER TRANSFERABLE SECURITIES			16,932,490	5.69
TOTAL INVESTMENTS			281,436,716	94.57
OTHER NET ASSETS			16,152,381	5.43
TOTAL NET ASSETS			297,589,097	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Short Duration High Yield Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					UNICREDIT 2% VRN 23/09/2029				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
BONDS					JAPAN				
DENMARK					SOFTBANK GROUP CORP VRN 6% PERP				
DKT FINANCE APS 7% 17/06/2023	500,000	EUR	479,472	0.35	1,223,000	USD	1,144,102	0.83	
			479,472	0.35			1,144,102	0.83	
FINLAND					LUXEMBOURG				
TEOLLISUUDEN VOIMA 2.625% 31/03/2027	450,000	EUR	399,609	0.29	SES 5.625% VRN PERP	300,000	EUR	283,884	0.21
			399,609	0.29			283,884	0.21	
FRANCE					NETHERLANDS				
ELECTRICITE DE FRANCE 4% VRN PERP	300,000	EUR	267,016	0.19	AERCAP HOLDINGS 5.875% VRN 10/10/2079	360,000	USD	315,094	0.23
ELIS 4.125% 24/05/2027	100,000	EUR	90,676	0.07	AXALTA COATING 3.75% 15/01/2025	300,000	EUR	270,201	0.20
LA POSTE 3.125% VRN PERP	400,000	EUR	355,023	0.26	FERROVIAL NETHERLANDS 2.124% VRN PERP	300,000	EUR	243,953	0.18
RCI BANQUE 2.625% VRN 18/02/2030	400,000	EUR	335,047	0.24	TELEFONICA EUROPE 3% VRN PERP	800,000	EUR	748,617	0.53
SOLVAY FINANCE 5.425% VRN PERP	700,000	EUR	678,778	0.48	TRIVIUM PACKAGING FINANCE 5.5% 15/08/2026	379,000	USD	342,156	0.25
UNIBAIL RODAMCO 2.125% VRN PERP	300,000	EUR	257,984	0.19			1,920,021	1.39	
VEOLIA ENVIRONNEMENT 2.25% VRN PERP	700,000	EUR	594,311	0.43	PORTUGAL				
			2,578,835	1.86	EDP ENERGIAS DE PORTUGAL 4.496% VRN 30/04/	800,000	EUR	750,818	0.54
GERMANY					ROMANIA				
COMMERZBANK 4% VRN 05/12/2030	500,000	EUR	446,742	0.32	RCS RDS 2.5% 05/02/2025	400,000	EUR	344,805	0.25
DEUTSCHE BANK 2.75% 17/02/2025	300,000	EUR	283,015	0.20			344,805	0.25	
DEUTSCHE BANK 5.625% VRN 19/05/2031	500,000	EUR	467,569	0.35	SPAIN				
NORDEX 6.5% 01/02/2023	300,000	EUR	288,367	0.21	CELLNEX FINANCE 2.25% 12/04/2026	600,000	EUR	531,788	0.38
ZF FINANCE 3% 21/09/2025	500,000	EUR	435,026	0.31	GRIFOLS 1.625% 15/02/2025	250,000	EUR	217,490	0.16
			1,920,719	1.39			749,278	0.54	
GREAT BRITAIN					SWEDEN				
VODAFONE GROUP 2.625% VRN 27/08/2080	300,000	EUR	253,454	0.18	VERISURE HOLDING 3.5% 15/05/2023	500,000	EUR	489,445	0.35
VODAFONE GROUP 3.1% VRN 03/01/2079	900,000	EUR	851,707	0.62	VERISURE HOLDING 3.875% 15/07/2026	500,000	EUR	422,255	0.31
			1,105,161	0.80			911,700	0.66	
IRELAND					UNITED STATES				
BANK OF IRELAND GROUP 2.375% VRN 14/10/2029	500,000	EUR	449,271	0.33	FORD MOTOR CREDIT 3.25% 15/09/2025	600,000	EUR	533,955	0.39
			449,271	0.33	OCCIDENTAL PETROLEUM 8% 15/07/2025	2,000,000	USD	2,128,364	1.53
ITALY					TENNECO 5% 15/07/2026				
AUTO TRADE PER LITALIA 1.875% 04/11/2025	300,000	EUR	265,870	0.19		1,712,000	USD	1,671,390	1.21
							4,333,709	3.13	
					TOTAL BONDS				
					TOTAL TRANSFERABLE SECURITIES				
					ADMITTED TO AN OFFICIAL STOCK				
					EXCHANGE LISTING				
								18,242,961	13.20

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Short Duration High Yield Bond (continued)
Statement of investments as at 30 September 2022
(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					INEOS FINANCE 2.125% 15/11/2025				
					200,000	EUR		165,351	0.12
BONDS					INTERNATIONAL GAME TECHNOLOGY 3.5% 15/07/2024				
					100,000	EUR		95,876	0.07
CANADA					INTERNATIONAL GAME TECHNOLOGY 4.125% 15/04/2026				
HUDBAY MINERALS 4.5% 01/04/2026	1,500,000	USD	1,247,629	0.90	1,373,000	USD		1,253,327	0.90
NOVA CHEMICALS 5% 01/05/2025	1,509,000	USD	1,358,936	0.98				3,226,112	2.33
VALEANT PHARMACEUTICALS INTER- NATIONAL 5.5% 01/11/2025	2,500,000	USD	1,976,751	1.44					
			4,583,316	3.32	IRELAND				
CHINA					EIRCOM FINANCE 1.75% 01/11/2024				
GLOBAL AIRCRAFT LEASING 6.5% 15/09/2024	2,401,954	USD	1,810,495	1.31	400,000	EUR		379,110	0.27
			1,810,495	1.31				379,110	0.27
FRANCE					ITALY				
CMA CGM 7.5% 15/01/2026	300,000	EUR	299,777	0.22	NEXI 1.625% 30/04/2026	300,000	EUR	251,618	0.18
FAURECIA 2.625% 15/06/2025	500,000	EUR	430,423	0.31				251,618	0.18
FAURECIA 2.75% 15/02/2027	550,000	EUR	414,420	0.30	LIBERIA				
FNAC DARTY 1.875% 30/05/2024	400,000	EUR	367,209	0.27	ROYAL CARIBBEAN CRUISES 11.5% 01/06/2025				
GETLINK 3.5% 30/10/2025	580,000	EUR	520,135	0.38	1,250,000	USD		1,328,737	0.96
ILIAD HOLDING SASU 5.125% 15/10/2026	550,000	EUR	488,121	0.35				1,328,737	0.96
LOXAM 3.25% 14/01/2025	200,000	EUR	177,361	0.13	LUXEMBOURG				
PARTS EUROPE 6.5% 16/07/2025	474,000	EUR	464,474	0.34	CONTOURGLOBAL POWER HOLDINGS 2.75% 01/01/2026				
PICARD GROUPE 3.875% 01/07/2026	500,000	EUR	412,550	0.30	200,000	EUR		160,309	0.12
QUATRIM SASU 5.875% 15/01/2024	1,500,000	EUR	1,378,579	0.99	CONTOURGLOBAL POWER HOLDINGS 4.125% 01/08/2025				
SPIE 3.125% 22/03/2024	300,000	EUR	288,302	0.21	300,000	EUR		280,964	0.20
TEREOS FINANCE GROUPE 7.5% 30/10/2025	400,000	EUR	390,663	0.28	DANA FINANCING LUXEMBOURG 5.75% 15/04/2025				
			5,632,014	4.08	1,000,000	USD		953,888	0.69
GERMANY					HANESBRANDS FINANCE LUXEMBOURG 3.5% 15/06/2024				
CECONOMY 1.75% 24/06/2026	200,000	EUR	111,783	0.08	300,000	EUR		272,968	0.20
IHO VERWALTUNGS 4.375% 15/05/2025	800,000	EUR	688,902	0.50	LINCOLN FINANCING 3.625% 01/04/2024				
TECHEM VERWALTUNGSGE SELLSCHAFT 2% 15/07/2025	500,000	EUR	430,590	0.31	400,000	EUR		379,748	0.27
TECHEM VERWALTUNGSGE SELLSCHAFT 6% 30/07/2026	300,000	EUR	232,925	0.17				2,047,877	1.48
			1,464,200	1.06	NETHERLANDS				
GREAT BRITAIN					ABERTIS INFRAESTRUCTURAS FINANCE 3.248% VRN PERP				
EC FINANCE 3% 15/10/2026	389,000	EUR	332,406	0.24	400,000	EUR		319,241	0.23
EG GLOBAL FINANCE 6.75% 07/02/2025	1,544,000	USD	1,379,152	1.00	CLEAR CHANNEL INTERNATIONAL 6.625% 01/08/2025				
					1,500,000	USD		1,396,849	1.01
					MAXEDA DIY HOLDING 5.875% 01/10/2026				
					200,000	EUR		135,024	0.10
					PPF ARENA 3.125% 27/03/2026				
					150,000	EUR		133,309	0.10
					PPF TELECOM GROUP 3.5% 20/05/2024				
					650,000	EUR		621,542	0.45
					UPC HOLDING 3.875% 15/06/2029				
					500,000	EUR		386,880	0.28
								2,992,845	2.17
					PANAMA				
					CARNIVAL 5.75% 01/03/2027				
					2,051,000	USD		1,462,806	1.06
					CARNIVAL 7.625% 1/3/2026				
					1,000,000	USD		776,377	0.56
								2,239,183	1.62
					SWEDEN				
					HEIMSTADEN BOSTAD AB 3.248% VRN PERP				
					650,000	EUR		467,399	0.34

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Short Duration High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INTRUM JUSTITIA 3.125% 15/07/2024	500,000	EUR	448,383	0.32	GENESIS ENERGY 6.5% 01/10/2025	2,000,000	USD	1,813,391	1.31
SAMHALLSBYGGNADSBOLAGET I NORDEN 2.624% VRN PERP	250,000	EUR	109,610	0.08	GRAY TELEVISION 5.875% 15/07/2026	1,000,000	USD	922,671	0.67
			1,025,392	0.74	IQVIA 1.75% 15/03/2026	400,000	EUR	340,493	0.25
UNITED STATES					JELDWEN 6.25% 15/05/2025	1,000,000	USD	943,013	0.68
AIRCATTLE 5.25% VRN PERP	3,800,000	USD	2,893,591	2.09	LABL ESCROW ISSUER 10.5% 15/07/2027	1,250,000	USD	1,071,032	0.78
AMERICAN AIRLINES 11.75% 15/07/2025	1,000,000	USD	1,043,812	0.76	MGM RESORTS INTERNATIONAL 5.75% 15/06/2025	1,500,000	USD	1,447,200	1.05
AMERICAN AIRLINES ADVANTAGE 5.5% 20/04/2026	3,208,000	USD	3,023,952	2.19	MODIVCARE 5.875% 15/11/2025	1,750,000	USD	1,630,098	1.18
AMERICAN AXLE AND MANUFACTURING 6.25% 15/03/2026	1,850,000	USD	1,713,815	1.24	MPT OPERATING PARTNERSHIP 2.55% 05/12/2023	500,000	GBP	519,221	0.38
ANTERO RESOURCES 8.375% 15/07/2026	2,000,000	USD	2,111,877	1.53	MPT OPERATING PARTNERSHIP 3.325% 24/03/2025	300,000	EUR	275,308	0.20
ARCONIC 6% 15/05/2025	1,650,000	USD	1,595,659	1.15	NAVIENT 6.75% 25/06/2025	2,000,000	USD	1,879,618	1.36
ARDAGH PACKAGING FINANCE 4.125% 15/08/2026	1,500,000	USD	1,247,492	0.90	NAVIENT 6.75% 15/06/2026	1,536,000	USD	1,396,077	1.01
BLUE RACER MIDSTREAM 7.625% 15/12/2025	536,000	USD	517,230	0.37	NCL 3.625% 15/12/2024	1,000,000	USD	851,093	0.62
BOXER PARENT 9.125% 01/03/2026	1,128,000	USD	1,085,221	0.79	NCL 5.875% 15/02/2027	274,000	USD	233,976	0.17
BWAY HOLDING 4.75% 15/04/2024	300,000	EUR	275,662	0.20	NGL ENERGY OPERATING 7.5% 01/02/2026	1,110,000	USD	990,813	0.72
CCO HOLDINGS 5.5% 01/05/2026	2,500,000	USD	2,378,989	1.72	REGIONALCARE HOSPITAL 9.75% 01/12/2026	1,500,000	USD	1,355,354	0.98
CENTENE 4.25% 15/12/2027	2,000,000	USD	1,829,900	1.32	RP ESCROW 5.25% 15/12/2025	2,292,000	USD	1,896,747	1.37
CENTERFIELD MEDIA PARENT 6.625% 01/08/2026	830,000	USD	663,951	0.48	SCRIPPS ESCROW 5.875% 15/07/2027	2,000,000	USD	1,750,935	1.27
CENTURYLINK 6.75% 01/12/2023	1,000,000	USD	1,021,179	0.74	SELECT MEDICAL 6.25% 15/08/2026	1,599,000	USD	1,500,081	1.09
CHSCOMMUNITY HEALTH SYSTEMS 5.625% 15/03/2027	1,000,000	USD	778,574	0.56	SERVICE PROPERTIES TRUST 7.5% 15/09/2025	1,250,000	USD	1,172,493	0.85
CHSCOMMUNITY HEALTH SYSTEMS 8% 15/03/2026	1,000,000	USD	871,271	0.63	SIRIUS XM RADIO 3.125% 01/09/2026	1,000,000	USD	874,417	0.63
CLEVELANDCLIFFS 6.75% 15/03/2026	2,000,000	USD	1,967,311	1.42	STANDARD INDUSTRIES 5% 15/02/2027	2,500,000	USD	2,224,029	1.61
COLT MERGER 6.25% 01/07/2025	3,548,000	USD	3,406,000	2.45	STAPLES 7.5% 15/04/2026	840,000	USD	706,827	0.51
COMMSCOPE FINANCE 6% 01/03/2026	1,000,000	USD	924,262	0.67	TENET HEALTHCARE 4.875% 01/01/2026	1,000,000	USD	928,572	0.67
CROWNROCK 5.625% 15/10/2025	3,000,000	USD	2,884,393	2.09	TENET HEALTHCARE CORP 4.625% 15/07/2024	1,000,000	USD	972,967	0.70
DAVE BUSTERS 7.625% 01/11/2025	2,314,000	USD	2,289,093	1.66	TRANSDIGM 6.25% 15/03/2026	1,126,000	USD	1,095,500	0.79
DIRECTV HOLDINGS 5.875% 15/08/2027	2,777,000	USD	2,400,981	1.74	UNITED AIRLINES 4.375% 15/04/2026	1,000,000	USD	891,904	0.65
DISH DBS 5.25% 01/12/2026	4,000,000	USD	3,300,855	2.38	UNITED WHOLESALE MORTGAGE 5.75% 15/06/2027	2,500,000	USD	1,996,589	1.44
EQM MIDSTREAM PARTNERS 6% 01/07/2025	735,000	USD	684,060	0.49	UNIVISION COMMUNICATIONS 5.125% 15/02/2025	2,000,000	USD	1,889,239	1.37
FORD MOTOR CREDIT 4.389% 01/08/2026	2,800,000	USD	2,537,801	1.84	US ACUTE CARE SOLUTIONS 6.375% 01/03/2026	2,806,000	USD	2,360,586	1.71

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Short Duration High Yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
WASH MULTIFAMILY ACQUISITION				
5.75% 15/04/2026	3,000,000	USD	2,773,595	2.01
WYNDHAM DESTINATIONS				
5.1% 01/10/2025	2,500,000	USD	2,455,629	1.78
			84,606,399	61.22
TOTAL BONDS			111,587,298	80.74
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			111,587,298	80.74
COLLECTIVE INVESTMENT SCHEMES				
IRELAND				
HSBC GLOBAL LIQUIDITY FUND				
	5,688,935	USD	5,688,935	4.12
			5,688,935	4.12
TOTAL COLLECTIVE INVESTMENT SCHEMES			5,688,935	4.12
OTHER TRANSFERABLE SECURITIES				
BONDS				
SPAIN				
GRIFOLS 3.2% 01/05/2025	300,000	EUR	257,956	0.19
			257,956	0.19
TOTAL BONDS			257,956	0.19
TOTAL OTHER TRANSFERABLE SECURITIES			257,956	0.19
TOTAL INVESTMENTS			135,777,150	98.25
OTHER NET ASSETS			2,419,155	1.75
TOTAL NET ASSETS			138,196,305	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

India Fixed Income
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					KARNATAKA (GOVT) 7.64%				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					08/11/2027				
BONDS					KOTAK MAHINDRA PRIME				
INDIA					8.0818% 28/12/2022				
HDFC BANK 8.44%					1,200,000,000	INR		14,786,288	2.60
28/12/2028	1,000,000,000	INR	12,812,882	2.26	MAHARASHTRA (GOVT) 7.2%				
HOUSING DEVELOPMENT					09/08/2027				
FINANCE 7.8% 06/09/2032	250,000,000	INR	3,041,101	0.54	MAHARASHTRA (GOVT)				
HOUSING DEVELOPMENT					7.37% 14/09/2026				
FINANCE 8% 27/07/2032	250,000,000	INR	3,115,229	0.55	NATIONAL BANK FOR AGRICULTURE				
HOUSING DEVELOPMENT					8.18% 26/12/2028				
FINANCE CORP 9% 29/11/2028	400,000,000	INR	5,184,660	0.91	NATIONAL BANK FOR AGRICULTURE				
HOUSING URBAN DEVELOPMENT					5.14% 31/01/2024				
8.37% 23/03/2029	750,000,000	INR	9,574,656	1.69	NATIONAL HIGHWAYS AUTHORITY				
INDIA (GOVT) 5.63%					8.27% 28/03/2029				
12/04/2026	3,000,000,000	INR	35,121,249	6.18	NATIONAL HIGHWAYS AUTHORITY				
INDIA (GOVT) 5.74%					OF INDIA 7.7% 13/09/2029				
15/11/2026	1,750,000,000	INR	20,404,591	3.59	NHPC 8.12% 22/03/2029				
INDIA (GOVT) 6.54%					POWER FINANCE CORP				
17/01/2032	3,250,000,000	INR	37,732,229	6.64	3.75% 06/12/2027				
INDIA (GOVT) 6.79%					RELIANCE INDUSTRIES				
15/05/2027	4,250,000,000	INR	51,320,848	9.02	8.65% 11/12/2028				
INDIA (GOVT) 6.79%					SHRIRAM TRANSPORT				
26/12/2029	1,500,000,000	INR	17,881,826	3.15	FINANCIAL 8.1% 08/06/2023				
INDIA (GOVT) 6.97%					STATE OF GUJARAT INDIA				
06/09/2026	1,250,000,000	INR	15,225,600	2.68	6.84% 08/09/2031				
INDIA (GOVT) 7.1%					STATE OF GUJARAT INDIA				
18/04/2029	2,000,000,000	INR	24,303,552	4.28	6.95% 14/07/2031				
INDIA (GOVT) 7.17%					STATE OF GUJARAT INDIA				
08/01/2028	3,500,000,000	INR	42,772,816	7.53	7.07% 24/02/2031				
INDIA (GOVT) 7.26%					STATE OF KARNATAKA				
14/01/2029	3,000,000,000	INR	36,858,893	6.49	INDIA 7.59% 29/03/2027				
INDIA (GOVT) 7.26%					STATE OF MAHARASHTRA				
22/08/2032	2,000,000,000	INR	24,456,539	4.30	INDIA 6.78% 25/05/2031				
INDIA (GOVT) 7.27%					STATE OF MAHARASHTRA				
08/04/2026	2,000,000,000	INR	24,626,431	4.33	INDIA 6.8% 16/06/2031				
INDIA (GOVT) 7.38%					STATE OF TAMIL NADU				
20/06/2027	1,500,000,000	INR	18,522,354	3.26	INDIA 6.95% 07/07/2031				
INDIA (GOVT) 7.54%					STATE OF TAMIL NADU				
23/05/2036	500,000,000	INR	6,202,785	1.09	INDIA 6.98% 14/07/2031				
INDIA (GOVT) 7.95%					TAMIL NADU (GOVT) 6.33%				
28/08/2032	1,250,000,000	INR	15,972,497	2.81	22/07/2030				
INDIAN RAILWAY FINANCE					TAMIL NADU (GOVT) 6.73%				
7.48% 13/08/2029	500,000,000	INR	6,165,440	1.09	13/05/2030				
INDIAN RAILWAY FINANCE					5,868,119				
7.55% 06/11/2029	250,000,000	INR	3,099,952	0.55	538,519,431				
INDIAN RAILWAY FINANCE					94.78				
8.35% 13/03/2029	500,000,000	INR	6,437,089	1.13	TOTAL BONDS				
KARNATAKA (GOVT) 6.97%					TOTAL TRANSFERABLE SECURITIES				
26/02/2030	250,000,000	INR	2,992,251	0.53	ADMITTED TO AN OFFICIAL STOCK				
					EXCHANGE LISTING				
					538,519,431				
					94.78				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

India Fixed Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
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COLLECTIVE INVESTMENT SCHEMES

IRELAND

HSBC GLOBAL LIQUIDITY

FUND	14,274,055	USD	14,274,055	2.51
			14,274,055	2.51

TOTAL COLLECTIVE INVESTMENT SCHEMES

			14,274,055	2.51
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TOTAL INVESTMENTS

			552,793,486	97.29
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OTHER NET ASSETS

			15,399,004	2.71
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TOTAL NET ASSETS

			568,192,490	100.00
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The accompanying notes form an integral part of these financial statements.

Portfolio of Investments and Other Net Assets

as at 30 September 2022

RMB Fixed Income
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
INVESTMENTS					CHINA SCE GROUP				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					HOLDINGS 7% 02/05/2025				
BONDS					468,000 USD 75,269 0.02				
AUSTRALIA					CHINA SCE GROUP				
COMMONWEALTH BANK OF AUSTRALIA					HOLDINGS 7.375% 09/04/2024				
3.675% 01/04/2025	12,000,000	CNY	1,713,330	0.56	800,000 USD 186,512 0.06				
COMMONWEALTH BANK OF AUSTRALIA					CHINA STATE RAILWAY				
3.71% 02/06/2025	35,000,000	CNY	4,933,188	1.63	GROUP 4.74% 12/04/2028				
NATIONAL AUSTRALIA BANK					10,000,000 CNY 1,539,001 0.51				
3.62% 01/04/2025	25,000,000	CNY	3,502,540	1.15	CHINA STATE RAILWAY				
WESTPAC BANKING 3.57%					GROUP 5% 22/08/2027				
25/07/2025	15,000,000	CNY	2,094,537	0.69	50,000,000 CNY 7,721,949 2.55				
			12,243,595	4.03	CIFI HOLDINGS GROUP				
					5.85% 19/08/2023				
					6,360,000 CNY 313,921 0.10				
					CNI CAPITAL 3.97%				
					01/11/2022				
					27,140,000 CNY 3,807,175 1.25				
					COUNTRY GARDEN HOLDINGS				
					6.5% 08/04/2024				
					341,000 USD 139,371 0.05				
					COUNTRY GARDEN HOLDINGS				
					8% 27/01/2024				
					445,000 USD 200,303 0.07				
					EXPORT IMPORT BANK OF				
					CHINA 3.23% 23/03/2030				
					50,000,000 CNY 7,146,746 2.36				
					EXPORT IMPORT BANK OF				
					CHINA 3.74% 16/11/2030				
					10,000,000 CNY 8,286,531 2.74				
					INDUSTRIAL COMMERCIAL BANK				
					OF CHINA 3.2% 01/06/2024				
					2,860,000 CNY 402,158 0.13				
					INDUSTRIAL COMMERCIAL BANK				
					OF CHINA 4.15% 16/11/2030				
					10,000,000 CNY 1,461,382 0.48				
					INDUSTRIAL COMMERCIAL BANK				
					OF CHINA 4.2% 24/09/2030				
					30,000,000 CNY 4,391,192 1.45				
					LONGFOR PROPERTIES 4.5%				
					16/01/2028				
					400,000 USD 292,861 0.10				
					MODERN LAND CHINA 9.8%				
					11/04/2023				
					489,000 USD 82,480 0.03				
					RADIANCE HOLDINGS GROUP				
					7.8% 20/03/2024				
					998,000 USD 404,770 0.13				
					REDCO PROPERTIES GROUP				
					9.9% 17/02/2024				
					277,000 USD 45,178 0.01				
					SEAZEN GROUP 6.15%				
					15/04/2023				
					200,000 USD 158,257 0.05				
					YUZHOU PROPERTIES				
					7.375% 13/01/2026				
					460,000 USD 30,917 0.01				
					ZHENRO PROPERTIES GROUP				
					8% 06/03/2023				
					11,720,000 CNY 221,934 0.07				
					75,657,555 24.94				
					FRANCE				
					SOCIETE GENERALE 4%				
					19/07/2024				
					25,000,000 CNY 3,498,011 1.15				
					3,498,011 1.15				
					GREAT BRITAIN				
					BARCLAYS BANK 4%				
					21/07/2025				
					20,000,000 CNY 2,799,046 0.92				
					STANDARD CHARTERED BANK				
					2.8% 11/06/2024				
					20,000,000 CNY 2,765,083 0.91				
					STANDARD CHARTERED BANK				
					4.35% 18/03/2026				
					10,000,000 CNY 1,399,523 0.46				
					6,963,652 2.29				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

RMB Fixed Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
HONG KONG					QATAR				
CHINA OVERSEAS FINANCE					QNB FINANCE 3.15%				
CAYMAN 4.25% 26/04/2023	700,000	USD	694,816	0.23	04/02/2026	47,000,000	CNY	6,353,779	2.09
HOPSON DEVELOPMENT					QNB FINANCE 3.5%				
HOLDINGS 6.8% 28/12/2023	761,000	USD	509,383	0.17	22/04/2024	30,000,000	CNY	4,186,534	1.38
HUARONG FINANCE 2.125%					QNB FINANCE 3.6%				
30/09/2023	750,000	USD	704,704	0.23	05/06/2025	30,000,000	CNY	4,149,511	1.37
HUARONG FINANCE 2019					QNB FINANCE 3.82%				
3.25% 13/11/2024	950,000	USD	841,158	0.28	06/02/2025	10,000,000	CNY	1,391,947	0.46
HUARONG FINANCE 3.75%								16,081,771	5.30
29/05/2024	766,000	USD	700,035	0.23	SINGAPORE				
HUARONG FINANCE 4.25%					BOC AVIATION 5.5%				
VRN PERP	327,000	USD	246,446	0.08	26/02/2024	6,000,000	CNY	857,685	0.28
LENOVO GROUP 5.875%					DBS GROUP HOLDINGS 3.7%				
24/04/2025	400,000	USD	395,054	0.13	03/03/2031	32,210,000	CNY	4,407,068	1.45
LINK FINANCE CAYMAN 3%					UNITED OVERSEAS BANK				
21/10/2024	25,000,000	CNY	3,455,593	1.14	4.5% 06/04/2032	50,000,000	CNY	6,979,672	2.30
LINK FINANCE CAYMAN								12,244,425	4.03
3.25% 27/10/2024	40,000,000	CNY	5,555,451	1.82	SOUTH KOREA				
LS FINANCE 4.8%					HYUNDAI CAPITAL				
18/06/2026	1,300,000	USD	943,574	0.31	SERVICES 3.2% 11/08/2024	37,500,000	CNY	5,238,799	1.73
NWD FINANCE 6.15% VRN					HYUNDAI CAPITAL				
PERP	1,495,000	USD	1,428,387	0.47	SERVICES 3.55% 21/09/2023	13,920,000	CNY	1,949,685	0.64
RKPF OVERSEAS 5.125%								7,188,484	2.37
26/07/26	1,509,000	USD	534,628	0.18	UNITED ARAB EMIRATES				
RKPF OVERSEAS 6%					EMIRATES NBD 4.48%				
04/09/2025	272,000	USD	114,368	0.04	07/05/2024	8,000,000	CNY	1,126,459	0.37
VANKE REAL ESTATE 3.15%					EMIRATES NBD BANK 3.32%				
12/05/2025	200,000	USD	172,681	0.06	19/02/2026	20,880,000	CNY	2,811,815	0.93
VANKE REAL ESTATE HONG					EMIRATES NBD BANK 4%				
KONG 3.45% 25/05/2024	16,870,000	CNY	2,247,265	0.74	18/11/2025	8,000,000	CNY	1,101,844	0.36
VANKE REAL ESTATE HONG					FIRST ABU DHABI BANK				
KONG 3.5% 12/11/2029	200,000	USD	147,400	0.05	3.15% 29/01/2026	38,940,000	CNY	5,325,707	1.76
WHARF REIC FINANCE					FIRST ABU DHABI BANK				
2.95% 19/01/2024	20,000,000	CNY	2,777,165	0.91	3.4% 18/08/2025	12,000,000	CNY	1,651,779	0.54
WHARF REIC FINANCE 3.7%								12,017,604	3.96
16/07/2025	5,440,000	CNY	757,414	0.25				190,370,492	62.72
			22,225,522	7.32	TOTAL BONDS				
INDIA					TOTAL TRANSFERABLE SECURITIES				
EXPORTIMPORT BANK OF					ADMITTED TO AN OFFICIAL STOCK				
INDIA 3.45% 25/06/2026	50,000,000	CNY	6,856,432	2.26	EXCHANGE LISTING				
			6,856,432	2.26	190,370,492 62.72				
MALAYSIA					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
MALAYAN BANKING 3.55%					BONDS				
09/06/2025	25,000,000	CNY	3,468,467	1.14	AUSTRALIA				
			3,468,467	1.14	NATIONAL AUSTRALIA BANK				
NETHERLANDS					3.24% 14/06/2023				
VOLKSWAGEN INTERNATIONAL					25,000,000	CNY	3,512,109	1.16	
FINANCE 3.4% 08/12/2023	10,000,000	CNY	1,399,778	0.46			3,512,109	1.16	
			1,399,778	0.46					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

RMB Fixed Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
CANADA					MALAYSIA				
CANADIAN IMPERIAL BANK OF COMMERCE 3.8% 06/05/2023	25,000,000	CNY	3,509,554	1.15	MALAYAN BANKING 2.8% 23/06/2024	20,000,000	CNY	2,758,371	0.91
ROYAL BANK OF CANADA 4.1% 16/06/2025	25,000,000	CNY	3,510,843	1.16				2,758,371	0.91
			7,020,397	2.31	NETHERLANDS				
CHINA					BMW FINANCE 3.15% 16/09/2024				
AGRICULTURAL DEVELOPMENT BANK OF 3.3% 05/11/2031	20,000,000	CNY	2,862,636	0.94		17,500,000	CNY	2,476,736	0.82
CHINA (GOVT) 2.76% 15/05/2032	13,000,000	CNY	1,819,621	0.60				2,476,736	0.82
CHINA (GOVT) 2.91% 14/10/2028	13,000,000	CNY	1,846,108	0.61	QATAR				
CHINA (GOVT) 3.32% 15/04/2052	64,000,000	CNY	9,220,005	3.03	QNB FINANCE 3.4% 22/02/2025				
CHINA (GOVT) 3.53% 18/10/2051	24,000,000	CNY	3,570,638	1.18		10,000,000	CNY	1,384,563	0.45
CHINA DEVELOPMENT BANK 2.69% 16/06/2027	26,000,000	CNY	3,654,443	1.20		10,000,000	CNY	1,384,848	0.46
CHINA DEVELOPMENT BANK 2.96% 18/07/2032	15,000,000	CNY	2,107,541	0.69				2,769,411	0.91
CHINA DEVELOPMENT BANK 2.99% 01/03/2029	10,000,000	CNY	1,413,300	0.47	SOUTH KOREA				
CHINA DEVELOPMENT BANK 3.07% 10/03/2030	10,000,000	CNY	1,412,834	0.47	EXPORTIMPORT BANK OF KOREA 3.23% 08/07/2023				
CHINA DEVELOPMENT BANK 3.4% 08/01/2028	19,000,000	CNY	2,748,935	0.91		15,000,000	CNY	2,102,778	0.69
CHINA DEVELOPMENT BANK 3.43% 14/01/2027	20,000,000	CNY	2,893,799	0.95		20,000,000	CNY	2,808,874	0.93
CHINA VANKE 3.76% 29/01/2024	10,000,000	CNY	1,412,588	0.47				4,911,652	1.62
EXPORTIMPORT BANK OF CHINA 3.26% 24/02/2027	20,000,000	CNY	2,875,571	0.95	UNITED STATES				
EXPORTIMPORT BANK OF CHINA 3.38% 16/07/2031	61,000,000	CNY	8,801,652	2.89	CITIGROUP GLOBAL MARKETS HOLDINGS 4% 28/04/2024				
GEMDALE 3.88% 13/01/2024	20,000,000	CNY	2,400,142	0.79		20,000,000	CNY	2,818,766	0.93
SANDS CHINA 4.375% 18/06/2030	200,000	USD	157,757	0.05				2,818,766	0.93
			49,197,570	16.20	TOTAL BONDS				
HONG KONG					TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
HENDERSON LAND MTN 3.2% 04/06/2023	21,000,000	CNY	2,934,999	0.97				96,926,883	31.93
HENDERSON LAND MTN 3.3% 13/05/2023	32,000,000	CNY	4,480,621	1.48	OTHER TRANSFERABLE SECURITIES				
HKCG FINANCE 3.74% 28/03/2025	10,000,000	CNY	1,403,284	0.46	BONDS				
MTR 3.45% 08/07/2025	30,000,000	CNY	4,218,799	1.39	CHINA				
SUN HUNG KAI PROPERTIES CAPITAL 3.16% 25/01/2028	15,000,000	CNY	2,007,085	0.66	SINIC HOLDINGS GROUP 8.5% 24/01/2022*				
WHARF REIC FINANCE 3% 05/02/2024	21,000,000	CNY	2,917,087	0.96		239,000	USD	4,780	0.00
WHEELOCK 3.3% 20/08/2023	25,000,000	CNY	3,499,996	1.15				4,780	0.00
			21,461,871	7.07	HONG KONG				
					SUN HUNG KAI PROPERTIES CAPITAL 3.2% 14/08/2027				
						37,000,000	CNY	4,975,683	1.64
								4,975,683	1.64
					SOUTH KOREA				
					INDUSTRIAL BANK OF KOREA 3.8% 15/07/2025				
						25,000,000	CNY	3,483,290	1.15
								3,483,290	1.15
					TOTAL BONDS				
					TOTAL OTHER TRANSFERABLE SECURITIES				
								8,463,753	2.79
					TOTAL INVESTMENTS				
								8,463,753	2.79
					OTHER NET ASSETS				
								295,761,128	97.44
					TOTAL NET ASSETS				
								7,763,750	2.56
								303,524,878	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 2022

Singapore Dollar Income Bond
Statement of investments as at 30 September 2022
(expressed in SGD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
INVESTMENT					YUNDA HOLDING INVESTMENT				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					ZHONGSHENG GROUP HOLDINGS 3% 13/01/2026				
					2.25% 19/08/2025				
					200,000 USD				
					253,305 0.12				
					12,451,592 5.98				
BONDS					FRANCE				
AUSTRALIA					BNP PARIBAS 3.125% VRN				
AUSTRALIA NEW ZEALAND BANKING					22/02/2032				
4.5% VRN 02/12/2032					1,000,000 SGD				
WESTPAC BANKING 4.65%					1,500,000 SGD				
VRN 07/09/2032					1,503,035 0.72				
					2,432,684 1.17				
					GREAT BRITAIN				
					STANDARD CHARTERED BANK				
					3.1% 13/03/2024				
					2,000,000 SGD				
					1,982,509 0.95				
					1,982,509 0.95				
CHINA					HONG KONG				
CENTRAL CHINA REAL					AIA GROUP 2.7% VRN PERP				
ESTATE 7.65% 27/08/2023					AIA GROUP 2.9% VRN PERP				
200,000 USD					AIRPORT AUTHORITY 2.1%				
CHALCO HONG KONG INVESTMENT					VRN PERP				
2.1% 28/07/2026					AIRPORT AUTHORITY 2.4%				
592,000 USD					VRN PERP				
CHINA CONSTRUCTION BANK					BANK OF CHINA 5.9%				
1.073% 25/09/2023					VRN PERP				
4,500,000 SGD					BLOSSOM JOY 2.2%				
CHINA CONSTRUCTION BANK					21/10/2030				
CORP 2.45% VRN 24/06/2030					891,000 USD				
500,000 USD					1,035,638 0.50				
CHINA DEVELOPMENT BANK					CAS CAPITAL 4% VRN PERP				
2.875% VRN 28/09/2030					CHAMPION MTN 2.95%				
500,000 USD					15/06/2030				
CHINA HONGQIAO GROUP					484,000 USD				
6.25% 08/06/2024					585,199 0.28				
200,000 USD					CHINA CINDA MANAGEMENT				
CHINA HUANENG GROUP					1.875% 20/01/2026				
3.08% VRN PERP					200,000 USD				
200,000 USD					251,089 0.12				
CHINA NATIONAL CHEMICAL					CHINA OVERSEAS GRAND OCEANS				
CORP 3.9% VRN PERP					FINANCE 2.45% 09/02/2026				
200,000 USD					CHINA RESOURCES LAND				
CHINA RESOURCES LAND					4.125% 26/02/2029				
3.75% VRN PERP					CLP POWER HONG KONG FINANCING				
405,000 USD					2.125% 30/06/2030				
CHINA SCE GROUP HOLDINGS					658,000 USD				
7% 02/05/2025					766,997 0.37				
ENN CLEAN ENERGY INTERNATIONAL					CMB INTERNATIONAL LEASING MAN-				
3.375% 12/05/2026					AGEMENT 1.875% 12/08/2025				
423,000 USD					281,000 USD				
LONGFOR GROUP HOLDINGS					365,179 0.17				
3.95% 16/09/2029					CMB INTERNATIONAL LEASING MAN-				
200,000 USD					AGEMENT 2% 04/02/2026				
RADIANCE HOLDINGS GROUP					462,000 USD				
7.8% 20/03/2024					593,033 0.28				
599,000 USD					CMB INTERNATIONAL LEASING MAN-				
REDCO PROPERTIES GROUP					AGEMENT 2.75% 12/08/2030				
9.9% 17/02/2024					200,000 USD				
273,000 USD					219,681 0.11				
REDCO PROPERTIES GROUP					FORTUNE STAR 5.95%				
11% 06/08/2023					29/01/2023				
203,788 USD					600,000 USD				
REDSUN PROPERTIES GROUP					736,372 0.35				
7.3% 21/05/2024					FORTUNE STAR 6.75%				
361,000 USD					02/07/2023				
SF HOLDING INVESTMENT					200,000 USD				
2.875% 20/02/2030					185,067 0.09				
505,000 USD					HONGKONG ELECTRIC				
SINOCHEM OFFSHORE					FINANCE 2.25% 09/06/2030				
CAPITAL 1.5% 23/09/2026					516,000 USD				
1,117,000 USD					603,146 0.29				
YONGDA INVESTMENT 2.25%					HONGKONG LAND FINANCE				
16/06/2025					2.875% 27/05/2030				
272,000 USD					277,000 USD				
					340,042 0.16				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Singapore Dollar Income Bond (continued)
Statement of investments as at 30 September 2022
(expressed in SGD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
HUARONG FINANCE 2.125% 30/09/2023	1,000,000	USD	1,348,239	0.65	MACAU				
HUARONG FINANCE 2017 4% VRN PERP	416,000	USD	595,454	0.29	MGM CHINA HOLDINGS 4.75% 01/02/2027	231,000	USD	257,343	0.12
HUARONG FINANCE 2019 3.25% 13/11/2024	700,000	USD	889,351	0.43				257,343	0.12
JOY TREASURE ASSETS HOLDINGS 2.75% 17/11/2030	200,000	USD	202,669	0.10	MAURITIUS				
LS FINANCE 4.8% 18/06/2026	500,000	USD	520,744	0.25	CLEAN RENEWABLE POWER 4.25% 25/03/2027	399,000	USD	429,011	0.21
RKPF OVERSEAS 5.2% 12/01/2026	362,000	USD	183,648	0.09	GREENKO SOLAR MAURITIUS 5.55% 29/01/2025	830,000	USD	1,065,498	0.51
RKPF OVERSEAS 6.7% 30/09/2024	300,000	USD	246,373	0.12	INDIA GREEN ENERGY HOLDINGS 5.375% 29/04/2024	264,000	USD	357,458	0.17
SHANGHAI PORT GROUP DEVE- LOPMENT 2.375% 13/07/2030	200,000	USD	240,013	0.11				1,851,967	0.89
SHUI ON DEVELOPMENT HOLDINGS 5.75% 12/11/2023	200,000	USD	243,699	0.12	PHILIPPINES				
SHUI ON DEVELOPMENT HOLDING 6.15% 24/08/2024	230,000	USD	252,187	0.12	AYC FINANCE 3.9% PERP INTERNATIONAL CONTAINER	224,000	USD	234,943	0.11
			18,329,213	8.80	TERMINAL 4.75% 17/06/2030	209,000	USD	270,604	0.13
INDIA					JGSH PHILIPPINES 4.125% 09/07/2030	370,000	USD	485,613	0.24
ICICI BANK DUBAI 4% 18/03/2026	1,000,000	USD	1,369,142	0.66	PLDT 2.5% 23/01/2031	200,000	USD	235,342	0.11
INDIAN OIL CORP 4.1% 15/10/2022	4,500,000	SGD	4,500,778	2.16				1,226,502	0.59
JSW INFRASTRUCTURE 4.95% 21/01/2029	200,000	USD	225,940	0.11	SINGAPORE				
NTPC 3.75% 03/04/2024	500,000	USD	700,877	0.33	ABJA INVESTMENT 4.95% 03/05/2023	5,000,000	SGD	4,982,842	2.39
RENEW WIND ENERGY 4.5% 14/07/2028	250,000	USD	272,843	0.13	ABJA INVESTMENT 5.95% 31/07/2024	270,000	USD	386,581	0.19
			7,069,580	3.39	ASCENDAS REAL ESTATE INV- ESTMENT 2.65% 26/08/2030	2,250,000	SGD	2,045,440	0.98
INDONESIA					ASCENDAS REAL ESTATE INV- ESTMENT 3.14% 02/03/2025	6,250,000	SGD	6,118,535	2.94
BANK MANDIRI PERSERO 2% 19/04/2026	404,000	USD	514,848	0.25	ASCENDAS REAL ESTATE INV- ESTMENT 3.468% 19/04/2029	500,000	SGD	478,019	0.23
BANK NEGARA 3.75% 30/03/2026	727,000	USD	929,515	0.45	ASCENDAS REAL ESTATE INVESTMENT TRUST 2.47% 10/08/2023	1,500,000	SGD	1,483,541	0.71
BANK TABUNGAN NEGARA PERSERO 4.2% 23/01/2025	500,000	USD	664,085	0.32	BOC AVIATION 3.25% 29/04/2025	571,000	USD	775,997	0.37
JAPFA COMFEED INDONESIA 5.375% 23/03/2026	433,000	USD	530,678	0.25	CAPITALAND TREASURY 2.9% 21/09/2032	1,500,000	SGD	1,337,351	0.64
PAKUWON JATI 4.875% 29/04/2028	941,000	USD	1,111,024	0.53	CCT MTN 3.17% 05/03/2024	6,250,000	SGD	6,181,086	2.97
PERTAMINA PERSERO 2.3% 09/02/2031	400,000	USD	434,312	0.21	CCT MTN 3.327% 21/03/2025	2,750,000	SGD	2,709,421	1.30
PERTAMINA PERSERO 3.1% 21/01/2030	448,000	USD	530,911	0.25	CHANGI AIRPORT GROUP SINGA- PORE 1.88% 12/05/2031	3,000,000	SGD	2,602,489	1.25
PERUSAHAAN PERSEROAN PERSERO 3% 30/06/2030	450,000	USD	500,468	0.24	CMT 2.1% 08/03/2028	2,500,000	SGD	2,231,827	1.07
			5,215,841	2.50	CMT 2.15% 07/12/2032	2,250,000	SGD	1,868,478	0.90
IRELAND					CMT 3.48% 06/08/2024	2,500,000	SGD	2,475,675	1.19
CCBL CAYMAN 1.99% 21/07/2025	645,000	USD	851,258	0.41	CMT MTN 3.15% 11/02/2026	1,250,000	SGD	1,216,772	0.58
			851,258	0.41	CMT MTN 3.5% 25/02/2026	2,000,000	SGD	1,963,799	0.94
					DBS GROUP HOLDINGS 1.822% VRN 10/03/2031	1,282,000	USD	1,628,858	0.78
					DBS GROUP HOLDINGS 3.3% VRN PERP	1,500,000	USD	1,968,245	0.94
					DBS GROUP HOLDINGS 4.52% VRN 11/12/2028	2,000,000	USD	2,847,778	1.37
					FCT MTN 2.77% 08/11/2024	2,500,000	SGD	2,433,551	1.17
					FCT MTN 3.2% 11/05/2023	4,500,000	SGD	4,483,833	2.15

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Singapore Dollar Income Bond (continued)
Statement of investments as at 30 September 2022
(expressed in SGD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
HOUSING DEVELOPMENT BOARD 0.635% 19/01/2026	500,000	SGD	450,206	0.22	TML HOLDINGS 5.5% 03/06/2024	200,000	USD	275,236	0.13
HOUSING DEVELOPMENT BOARD 1.265% 24/06/2030	1,500,000	SGD	1,253,110	0.60	UNITED OVERSEAS BANK 2.25% VRN PERP	4,500,000	SGD	4,244,793	2.04
HOUSING DEVELOPMENT BOARD 2.598% 30/10/2029	1,750,000	SGD	1,626,323	0.78	UNITED OVERSEAS BANK 2.55% VRN PERP	1,500,000	SGD	1,368,205	0.66
HOUSING DEVELOPMENT BOARD 2.675% 22/01/2029	750,000	SGD	704,837	0.34	UNITED OVERSEAS BANK 3.5% VRN 27/02/2029	4,250,000	SGD	4,214,996	2.02
HOUSING DEVELOPMENT BOARD 3.08% 31/05/2030	1,000,000	SGD	956,427	0.46				106,410,218	51.07
HPHT FINANCE 1.5% 17/09/2026	587,000	USD	734,006	0.35	SOUTH KOREA				
INDIKA ENERGY CAPITAL 8.25% 22/10/2025	421,000	USD	568,025	0.27	HYUNDAI CAPITAL SERVICES 4.5% 29/09/2025	2,000,000	SGD	2,001,573	0.96
MAPLETREE COMMERCIAL TRUST 2.795% 15/11/2023	250,000	SGD	246,761	0.12	KOOKMIN BANK 2.5% 04/11/2030	692,000	USD	787,805	0.38
MAPLETREE COMMERCIAL TRUST 3.045% 27/08/2027	3,500,000	SGD	3,307,234	1.59	KOOKMIN BANK 4.35% VRN PERP	1,000,000	USD	1,396,335	0.67
MAPLETREE COMMERCIAL TRUST 3.11% 24/08/2026	6,250,000	SGD	5,997,584	2.88	SHINHAN BANK 4% 23/04/2029	1,000,000	USD	1,306,600	0.63
MAPLETREE COMMERCIAL TRUST 3.25% 03/02/2023	250,000	SGD	249,752	0.12				5,492,313	2.64
MAPLETREE COMMERCIAL TRUST 3.28% 23/09/2024	750,000	SGD	739,384	0.35	THAILAND				
OVERSEACHINESE BANKING 1.832% VRN 10/09/2030	4,000,000	USD	5,145,674	2.47	BANGKOK BANK 3.733% VRN 25/09/2034	1,500,000	USD	1,768,516	0.85
OVERSEACHINESE BANKING 3% VRN PERP	2,750,000	SGD	2,539,227	1.22	BANGKOK BANK 5% VRN PERP	700,000	USD	893,329	0.43
OVERSEACHINESE BANKING 4% VRN PERP	1,500,000	SGD	1,498,694	0.72	KASIKORNBANK 3.343% VRN 02/10/2031	2,000,000	USD	2,499,388	1.20
OVERSEAS CHINESE BANKING 4.602% VRN 15/06/2032	910,000	USD	1,242,864	0.60	KASIKORNBANK 5.275% VRN PERP	200,000	USD	255,945	0.12
PSA TREASURY 2.88% 27/04/2027	2,250,000	SGD	2,173,498	1.04	KRUNG THAI BANK 4.4% VRN PERP	770,000	USD	899,549	0.43
SINGAPORE AIRLINES 3.03% 28/03/2024	500,000	SGD	492,429	0.24	MINOR INTERNATIONAL 3.1% VRN PERP	764,000	USD	1,070,427	0.52
SINGAPORE AIRLINES 3.035% 11/04/2025	1,500,000	SGD	1,457,349	0.70				7,387,154	3.55
SINGAPORE AIRLINES 3.13% 23/08/2027	2,000,000	SGD	1,884,284	0.90	UNITED STATES				
SINGAPORE (GOVT) 0.5% 01/11/2025	2,000,000	SGD	1,825,200	0.88	PERIAMA HOLDINGS 5.95% 19/04/2026	400,000	USD	498,554	0.24
SINGTEL GROUP TREASURY 2.375% 28/08/2029	500,000	USD	618,769	0.30				498,554	0.24
SINGTEL GROUP TREASURY 3.3% VRN PERP	3,000,000	SGD	2,655,178	1.27	TOTAL BONDS			175,356,142	84.17
SMRT CAPITAL 3.072% 11/06/2024	5,000,000	SGD	4,936,110	2.37	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			175,356,142	84.17
TEMASEK FINANCIAL 1.8% 24/11/2026	27,000	SGD	24,905	0.01	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
TML HOLDINGS 4.35% 09/06/2026	628,000	USD	759,040	0.36	BONDS				
					AUSTRALIA				
					NATIONAL AUSTRALIA BANK 4.15% VRN 19/05/2028	4,500,000	SGD	4,496,294	2.16
								4,496,294	2.16

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Singapore Dollar Income Bond (continued)
Statement of investments as at 30 September 2022
(expressed in SGD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
HONG KONG					UNITED STATES				
BANK OF COMMUNICATIONS					HYUNDAI CAPITAL AMERICA				
2.304% VRN 08/07/2031	653,000	USD	838,885	0.40	2.1% 15/09/2028	673,000	USD	770,036	0.37
			838,885	0.40				770,036	0.37
INDIA					TOTAL BONDS				
GMR HYDERABAD INTERNATIONAL								18,588,888	8.92
AIR 5.375% 10/04/2024	600,000	USD	832,502	0.40	TOTAL TRANSFERABLE SECURITIES				
JSW HYDRO ENERGY 4.125% 18/05/2031	275,000	USD	287,529	0.14	TRADED ON ANOTHER REGULATED MARKET				
RELIANCE INDUSTRIES					OTHER TRANSFERABLE SECURITIES				
2.875% 12/01/2032	500,000	USD	564,836	0.27	BONDS				
SHRIRAM TRANSPORT					CHINA				
FINANCE 4.4% 13/03/2024	957,000	USD	1,286,249	0.62	SINIC HOLDINGS GROUP				
			2,971,116	1.43	8.5% 24/01/2022*	239,000	USD	6,859	0.00
INDONESIA					MALAYSIA				
FREEPORT INDONESIA					CAGAMAS GLOBAL 3.85%				
4.763% 14/04/2027	200,000	USD	260,235	0.13	11/09/2023	2,000,000	SGD	1,996,948	0.96
FREEPORT INDONESIA								1,996,948	0.96
5.315% 14/04/2032	533,000	USD	635,049	0.30	SINGAPORE				
FREEPORT INDONESIA 6.2% 14/04/2052	200,000	USD	220,320	0.10	BOC AVIATION 3.93%				
			1,115,604	0.53	11/05/2025	6,000,000	SGD	5,985,457	2.87
MACAU					SMRT CAPITAL 3.22%				
SANDS CHINA 5.4%					20/04/2028	3,000,000	SGD	2,886,783	1.39
08/08/2028	500,000	USD	608,186	0.29				8,872,240	4.26
			608,186	0.29	TOTAL BONDS				
MAURITIUS					TOTAL OTHER TRANSFERABLE SECURITIES				
CA MAGNUM HOLDINGS					TOTAL INVESTMENTS				
5.375% 31/10/2026	528,000	USD	644,994	0.31	OTHER NET ASSETS				
NETWORK 5.65% VRN PERP	436,000	USD	577,048	0.28	TOTAL NET ASSETS				
			1,222,042	0.59	208,345,301 100.00				
PHILIPPINES									
PHILIPPINES (GOVT) 4.2%									
29/03/2047	200,000	USD	224,073	0.11					
			224,073	0.11					
SINGAPORE									
CONTINUUM ENERGY									
LEVANTER 4.5% 09/02/2027	691,000	USD	780,400	0.37					
COSL SINGAPORE CAPITAL									
4.5% 30/07/2025	200,000	USD	282,915	0.14					
SINGAPORE (GOVT) 3.5%									
01/03/2027	2,000,000	SGD	1,994,753	0.96					
			3,058,068	1.47					
SOUTH KOREA									
SHINHAN BANK 3.75%									
20/09/2027	2,000,000	USD	2,626,419	1.26					
			2,626,419	1.26					
THAILAND									
TMB BANK 4.9% VRN PERP	509,000	USD	658,165	0.31					
			658,165	0.31					

*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-d

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Ultra Short Duration Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					STANDARD CHARTERED FRN 30/03/2026				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
BONDS									
CHINA									
ALIBABA GROUP HOLDING 2.8% 06/06/2023	5,000,000	USD	4,934,267	0.67					
TECENT HOLDINGS FRN 19/01/2023	2,150,000	USD	2,147,952	0.30					
TENCENT HOLDINGS 2.985% 19/01/2023	1,382,000	USD	1,375,795	0.19					
TENCENT HOLDINGS 3.28% 11/04/2024	200,000	USD	195,239	0.03					
			8,653,253	1.19					
FINLAND									
NORDEA BANK 1% 09/06/2023	2,000,000	USD	1,950,332	0.27					
			1,950,332	0.27					
FRANCE									
BPCE FRN 12/09/2023	10,025,000	USD	10,053,205	1.38					
			10,053,205	1.38					
GERMANY									
DEUTSCHE BANK FRN 16/11/2022	2,000,000	USD	1,999,496	0.27					
			1,999,496	0.27					
GREAT BRITAIN									
BARCLAYS 1.007% 10/12/2024	1,000,000	USD	942,474	0.13					
BARCLAYS FRN 16/05/2024	3,750,000	USD	3,740,709	0.51					
LLOYDS BANKING GROUP 2.907% VRN 07/11/2023	7,000,000	USD	6,983,487	0.96					
NATWEST GROUP 4.519% VRN 25/06/2024	3,000,000	USD	2,970,570	0.41					
NATWEST GROUP FRN 25/06/2024	6,012,000	USD	6,002,717	0.82					
RECKITT BENCKISER TREASURY SERVICES 2.75% 26/06/2024	8,950,000	USD	8,603,787	1.19					
SANTANDER UK GROUP HOLDINGS 3.373% VRN 05/01/2024	3,000,000	USD	2,982,538	0.41					
STANDARD CHARTERED 1.319% VRN 14/10/2023	2,700,000	USD	2,697,040	0.37					
STANDARD CHARTERED 3.885% VRN 15/03/2024	4,000,000	USD	3,968,541	0.55					
STANDARD CHARTERED 3.971% VRN 30/03/2026	1,000,000	USD	942,329	0.13					
STANDARD CHARTERED FRN 14/10/2023	3,000,000	USD	3,003,736	0.41					
					IRELAND				
					APTIV 2.396% 18/02/2025				
					500,000 USD 468,364 0.06				
					BANK OF IRELAND GROUP 4.5% 25/11/2023				
					4,885,000 USD 4,812,059 0.67				
					GE CAPITAL UK FUNDING 4.125% 13/09/2023				
					3,000,000 GBP 3,282,855 0.45				
					8,563,278 1.18				
					JAPAN				
					MITSUBISHI UFJ FINANCIAL GROUP FRN 12/09/2025				
					4,000,000 USD 3,997,154 0.55				
					3,997,154 0.55				
					NETHERLANDS				
					FIAT CHRYSLER AUTOMOBILES 5.25% 15/04/2023				
					3,825,000 USD 3,825,487 0.53				
					ING GROEP 4.1% 02/10/2023				
					231,000 USD 228,073 0.03				
					ING GROEP FRN 02/10/2023				
					1,250,000 USD 1,250,809 0.17				
					LYB INTERNATIONAL				
					FINANCE 4% 15/07/2023				
					2,000,000 USD 1,985,490 0.27				
					7,289,859 1.00				
					QATAR				
					OOREDOO INTERNATIONAL FINANCE 3.25% 21/02/2023				
					7,150,000 USD 7,106,079 0.98				
					7,106,079 0.98				
					SINGAPORE				
					DBS GROUP HOLDINGS FRN 22/11/2024				
					7,595,000 USD 7,543,269 1.04				
					7,543,269 1.04				
					SOUTH KOREA				
					POSCO 2.375% 12/11/2022				
					750,000 USD 748,218 0.10				
					748,218 0.10				
					SPAIN				
					BANCO SANTANDER 2.706% 27/06/2024				
					400,000 USD 382,187 0.05				
					BANCO SANTANDER 3.892% 24/05/2024				
					4,200,000 USD 4,099,663 0.56				
					BANCO SANTANDER FRN 12/04/2023				
					5,350,000 USD 5,351,799 0.74				
					9,833,649 1.35				
					SWITZERLAND				
					CREDIT SUISSE GROUP 2.997% VRN 14/12/2023				
					2,750,000 USD 2,734,327 0.38				
					CREDIT SUISSE GROUP FRN 12/06/2024				
					4,784,000 USD 4,715,061 0.64				
					UBS GROUP 4.49% VRN 05/08/2025				
					2,670,000 USD 2,609,891 0.36				
					10,059,279 1.38				
					UNITED ARAB EMIRATES				
					ABU DHABI NATIONAL ENERGY 3.625% 12/01/2023				
					2,000,000 USD 1,992,106 0.27				
					1,992,106 0.27				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Ultra Short Duration Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
UNITED STATES					CHINA				
CELANESE US HOLDINGS 5.9% 05/07/2024	5,000,000	USD	4,947,693	0.68	ALIBABA GROUP HOLDING 3.6% 28/11/2024	750,000	USD	728,800	0.10
CITIGROUP 2.75% 24/01/2024	3,000,000	GBP	3,210,612	0.44	BAIDU 3.5% 28/11/2022	4,030,000	USD	4,024,033	0.55
CNH INDUSTRIAL CAPITAL 3.95% 23/05/2025	1,835,000	USD	1,774,383	0.24	BAIDU 3.875% 29/09/2023	2,000,000	USD	1,975,943	0.27
EL PASO PIPELINE 4.3% 01/05/2024	3,000,000	USD	2,962,781	0.41	TENCENT HOLDINGS FRN 19/01/2023	2,400,000	USD	2,397,714	0.33
MORGAN STANLEY 4.875% 01/11/2022	1,000	USD	1,001	0.00	TENCENT HOLDINGS FRN 11/04/2024	4,250,000	USD	4,241,703	0.59
VMWARE 0.6% 15/08/2023	250,000	USD	241,087	0.03				13,368,193	1.84
			13,137,557	1.80	FRANCE				
TOTAL BONDS			137,356,449	18.87	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.65% 27/02/24	3,000,000	USD	2,827,462	0.39
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			137,356,449	18.87	BNP PARIBAS 3.5% 01/03/2023	1,000,000	USD	994,582	0.14
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					BNP PARIBAS 3.8% 10/01/2024	5,000,000	USD	4,913,840	0.68
BONDS					BPCE 4% 12/09/2023	1,750,000	USD	1,721,891	0.24
AUSTRALIA					BPCE 4.625% 11/07/2024	250,000	USD	243,217	0.03
MACQUARIE GROUP FRN 28/11/2023	1,800,000	USD	1,799,065	0.25	CREDIT AGRICOLE 3.25% 04/10/2024	1,000,000	USD	958,038	0.13
MACQUARIE GROUP FRN 14/10/2025	5,000,000	USD	4,896,559	0.67	CREDIT AGRICOLE LONDON 3.75% 24/04/2023	3,000,000	USD	2,982,497	0.41
SYDNEY AIRPORT FINANCE 3.9% 22/03/2023	9,705,000	USD	9,651,514	1.33	CREDIT AGRICOLE LONDON 3.875% 15/04/2024	7,000,000	USD	6,870,536	0.94
			16,347,138	2.25	SOCIETE GENERALE 3.875% 28/03/2024	2,500,000	USD	2,434,557	0.33
CANADA					SOCIETE GENERALE 4.25% 14/09/2023	11,450,000	USD	11,329,297	1.55
BANK OF MONTREAL 2.15% 08/03/2024	2,000,000	USD	1,923,827	0.26	SOCIETE GENERALE 4.351% 13/06/2025	2,000,000	USD	1,946,970	0.27
BANK OF MONTREAL FRN 08/03/2024	2,500,000	USD	2,488,230	0.34				37,222,887	5.11
BANK OF NOVA SCOTIA 2.44% 11/03/2024	2,000,000	USD	1,934,360	0.27	GERMANY				
BANK OF NOVA SCOTIA FRN 11/03/2024	4,000,000	USD	3,992,129	0.55	DEUTSCHE BANK 3.3% 16/11/2022	5,500,000	USD	5,488,631	0.75
ENBRIDGE 2.15% 16/02/2024	4,000,000	USD	3,852,965	0.53	DEUTSCHE BANK FRN 27/02/2023	2,900,000	USD	2,901,245	0.40
ENBRIDGE 4% 01/10/2023	3,677,000	USD	3,649,624	0.50	DEUTSCHE BANK FRN 08/11/2023	5,000,000	USD	4,949,716	0.68
ENBRIDGE FRN 16/02/2024	2,000,000	USD	1,979,737	0.27				13,339,592	1.83
KINROSS GOLD 5.95% 15/03/2024	800,000	USD	806,415	0.11	GREAT BRITAIN				
NATIONAL BANK OF CANADA 0.55% VRN 15/11/2024	3,000,000	USD	2,845,406	0.39	BARCLAYS 3.125% 17/01/2024	3,000,000	GBP	3,204,517	0.44
TORONTODOMINION BANK FRN 27/01/2023	500,000	USD	499,866	0.07	BRITISH TELECOMMUNICATIONS 4.5% 04/12/2023	1,500,000	USD	1,489,909	0.20
			23,972,559	3.29	COCACOLA EUROPEAN PARTNERS 0.5% 05/05/2023	1,525,000	USD	1,486,690	0.20
					STANDARD CHARTERED 3.95% 11/01/2023	3,250,000	USD	3,236,810	0.45
								9,417,926	1.29

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Ultra Short Duration Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
IRELAND					UNITED STATES				
AERCAP IRELAND CAPITAL 1.15% 29/10/2023	1,000,000	USD	952,066	0.13	ABBVIE FRN 21/11/2022	3,000,000	USD	2,999,140	0.41
AERCAP IRELAND CAPITAL DAC FRN 29/09/2023	1,000,000	USD	981,824	0.13	AIR LEASE 2.75% 15/01/2023	2,500,000	USD	2,485,280	0.34
AIB GROUP 4.75% 12/10/2023	4,500,000	USD	4,441,666	0.61	AIRCATTLE 4.4% 25/09/2023	3,000,000	USD	2,955,023	0.41
PARK AEROSPACE HOLDINGS 4.5% 15/03/2023	5,552,000	USD	5,518,834	0.76	AIRCATTLE 5% 01/04/2023	3,250,000	USD	3,235,505	0.44
			11,894,390	1.63	AMERICAN HONDA FINANCE FRN 12/01/2024	4,000,000	USD	3,977,919	0.55
ITALY					AT&T FRN 12/06/2024	6,149,000	USD	6,167,883	0.85
ENI 4% 12/09/2023	7,500,000	USD	7,413,915	1.02	ATHENE GLOBAL FUNDING 2.514% 08/03/2024	900,000	USD	861,651	0.12
INTESA SANPAOLO 3.375% 12/01/2023	11,330,000	USD	11,283,347	1.55	ATHENE GLOBAL FUNDING 2.80% 26/05/2023	1,000,000	USD	986,246	0.14
			18,697,262	2.57	ATHENE GLOBAL FUNDING FRN 24/05/2024	10,000,000	USD	9,815,781	1.35
NETHERLANDS					ATT FRN 25/03/2024	1,000,000	USD	993,866	0.14
COOPERATIEVE RABOBANK 2.625% 22/07/2024	1,000,000	USD	957,043	0.13	AVERY DENNISON 0.85% 15/08/2024	3,000,000	USD	2,786,806	0.38
COOPERATIEVE RABOBANK 3.95% 09/11/2022	4,500,000	USD	4,501,526	0.62	AVIATION CAPITAL GROUP 4.375% 30/01/24	1,213,000	USD	1,174,277	0.16
EDP FINANCE 3.625% 15/07/2024	1,000,000	USD	968,222	0.13	BANK OF AMERICA 3.004% VRN 20/12/2023	11,000,000	USD	10,944,694	1.50
ENEL FINANCE INTERNATIONAL 4.25% 15/06/2025	2,000,000	USD	1,928,247	0.26	BANK OF AMERICA FRN 05/03/2024	10,000,000	USD	9,977,725	1.37
SABIC CAPITAL 4% 10/10/2023	3,500,000	USD	3,459,483	0.48	BANK OF AMERICA FRN 04/02/2025	1,000,000	USD	986,776	0.14
			11,814,521	1.62	BAXTER INTERNATIONAL 0.868% 01/12/2023	2,125,000	USD	2,031,005	0.28
NORWAY					CAPITAL ONE FINANCIAL 4.166% VRN 09/05/2025	6,955,000	USD	6,789,991	0.93
DNB BANK FRN 28/03/2025	1,800,000	USD	1,789,145	0.25	CELANESE US HOLDINGS 3.5% 08/05/2024	1,000,000	USD	963,508	0.13
			1,789,145	0.25	CHENIERE CORPUS CHRISTI HOLDINGS 5.875% 31/03/2025	1,000,000	USD	1,004,128	0.14
SINGAPORE					CHENIERE CORPUS CHRISTI HOLDINGS 7% 30/06/2024	1,750,000	USD	1,781,275	0.24
BOC AVIATION FRN 26/09/2023	2,950,000	USD	2,949,130	0.41	CITIGROUP 0.776% VRN 30/10/2024	2,000,000	USD	1,901,186	0.26
			2,949,130	0.41	CITIGROUP FRN 01/06/2024	1,000,000	USD	1,002,058	0.14
SOUTH KOREA					CNH INDUSTRIAL CAPITAL 1.95% 02/07/2023	6,291,000	USD	6,159,070	0.85
POSCO 2.375% 12/11/2022	1,794,000	USD	1,789,738	0.25	CONOCOPHILLIPS 2.4% 15/12/2022	143,000	USD	142,673	0.02
SHINHAN BANK 3.875% 05/11/2023	1,400,000	USD	1,388,674	0.19	COREBRIDGE FINANCIAL 3.5% 04/04/2025	1,000,000	USD	952,263	0.13
			3,178,412	0.44	DAIMLER TRUCKS FINANCE NORTH AMERICA FRN 14/06/2023	3,500,000	USD	3,491,034	0.48
SPAIN					DAIMLER TRUCKS FINANCE NORTH AMERICA FRN 14/12/2023	7,000,000	USD	6,973,139	0.96
BANCO BILBAO VIZCAYA ARGEN- TARIA 0.875% 18/09/2023	1,000,000	USD	961,786	0.13	DAIMLER TRUCKS FINANCE NORTH AMERICA FRN 05/04/2024	5,000,000	USD	4,989,395	0.69
			961,786	0.13					
SWITZERLAND									
CREDIT SUISSE 0.52% 09/08/2023	1,379,000	USD	1,321,514	0.18					
CREDIT SUISSE FRN 02/02/2024	2,920,000	USD	2,872,183	0.39					
CREDIT SUISSE GROUP FRN 14/12/2023	5,500,000	USD	5,492,386	0.76					
			9,686,083	1.33					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Ultra Short Duration Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
DELL INTERNATIONAL 5.45% 15/06/2023	467,000	USD	468,434	0.06	KINDER MORGAN ENERGY PARTNERS 4.15% 01/02/2024	3,000,000	USD	2,964,429	0.41
DOWDUPONT 4.205% 15/11/2023	2,000,000	USD	1,988,875	0.27	MAGALLANES 3.428% 15/03/2024	1,060,000	USD	1,026,410	0.14
DUPONT DE NEMOURS FRN 15/11/2023	4,250,000	USD	4,269,473	0.59	MAGALLANES 3.528% 15/03/2024	3,000,000	USD	2,901,727	0.40
EQUITABLE FINANCIAL LIFE GLOBAL 0.5% 17/11/2023	7,000,000	USD	6,669,899	0.92	MAGALLANES FRN 15/03/2024	3,000,000	USD	2,997,594	0.41
EQUITABLE FINANCIAL LIFE GLOBAL FRN 06/04/2023	2,000,000	USD	1,996,841	0.27	MARTIN MARIETTA MATERIALS 0.65% 15/07/2023	2,305,000	USD	2,231,549	0.31
FG GLOBAL FUNDING 0.9% 20/09/2024	2,000,000	USD	1,822,337	0.25	METROPOLITAN LIFE GLOBAL FUNDING 2.8% 21/03/2025	1,430,000	USD	1,358,096	0.19
FORTUNE BRANDS HOME AND SECURITY 4% 21/09/2023	6,500,000	USD	6,422,744	0.88	METROPOLITAN LIFE GLOBAL FUNDING FRN 21/03/2025	2,000,000	USD	1,999,987	0.27
FOX 4.03% 25/01/2024	1,000,000	USD	988,610	0.14	MORGAN STANLEY 0.529% VRN 25/01/2024	3,000,000	USD	2,952,588	0.41
GENERAL MOTORS FINANCIAL FRN 05/01/2023	3,000,000	USD	2,998,608	0.41	NEXTERA ENERGY CAPITAL HOLDINGS 0.65% 01/03/2023	1,000,000	USD	984,833	0.14
GENERAL MOTORS FINANCIAL FRN 17/11/2023	2,000,000	USD	1,993,324	0.27	NEXTERA ENERGY CAPITAL HOLDINGS FRN 03/11/2023	2,000,000	USD	1,984,642	0.27
GENERAL MOTORS FINANCIAL FRN 08/03/2024	5,500,000	USD	5,423,138	0.75	QUALCOMM FRN 30/01/2023	1,000,000	USD	1,001,449	0.14
GENERAL MOTORS FINANCIAL FRN 15/10/2024	4,000,000	USD	3,893,614	0.53	SANTANDER HOLDINGS 4.26% VRN 09/06/2025	4,000,000	USD	3,855,931	0.53
GLOBAL PAYMENTS 4% 01/06/2023	5,000,000	USD	4,974,499	0.68	SANTANDER HOLDINGS USA 3.4% 18/01/2023	4,282,000	USD	4,273,771	0.59
GOLDMAN SACHS GROUP 1.217% 06/12/2023	3,000,000	USD	2,879,276	0.40	SHERWIN WILLIAMS 4.05% 08/08/2024	2,000,000	USD	1,970,127	0.27
GOLDMAN SACHS GROUP 3% 15/03/2024	1,000,000	USD	973,532	0.13	THERMO FISHER SCIENTIFIC FRN 18/04/2023	2,000,000	USD	1,998,285	0.27
GOLDMAN SACHS GROUP FRN 29/11/2023	5,000,000	USD	5,031,881	0.69	THERMO FISHER SCIENTIFIC FRN 18/10/2023	1,000,000	USD	998,033	0.14
GOLDMAN SACHS GROUP FRN 21/10/2024	6,000,000	USD	5,941,538	0.82	US (GOVT) 3.25% 31/08/2024	4,500,000	USD	4,423,975	0.61
HYATT HOTELS 1.3% 01/10/2023	1,000,000	USD	961,711	0.13	US (GOVT) 4.25% 30/09/2024	12,000,000	USD	12,020,392	1.64
HYATT HOTELS FRN 01/10/2023	4,500,000	USD	4,500,000	0.62	VENTAS REALTY 3.5% 15/04/2024	1,697,000	USD	1,655,556	0.23
JACKSON FINANCIAL 1.125% 22/11/2023	8,615,000	USD	8,243,210	1.13	VERIZON COMMUNICATIONS FRN 22/03/2024	3,000,000	USD	2,979,087	0.41
JACKSON NATIONAL LIFE GLOBAL FUNDING FRN 06/01/2023	1,250,000	USD	1,249,800	0.17	WEA FINANCE 3.75% 17/09/2024	500,000	USD	473,058	0.06
JPMORGAN CHASE & CO 4.023% VRN 05/12/2024	4,000,000	USD	3,940,278	0.54				244,864,114	33.64
JPMORGAN CHASE & CO FRN 23/07/2024	2,000,000	USD	1,995,401	0.27	TOTAL BONDS			419,503,138	57.63
JPMORGAN CHASE 0.969% VRN 23/06/2025	3,000,000	USD	2,778,946	0.38	ASSET BACKED SECURITIES				
JPMORGAN CHASE 3.22% VRN 01/03/2025	2,000,000	USD	1,936,959	0.27	GREAT BRITAIN				
JPMORGAN CHASE 3.797% VRN 23/07/2024	5,000,000	USD	4,940,370	0.68	SILVERSTONE MASTER ISSUER FRN 21/01/2070	1,500,000	USD	1,490,174	0.20
								1,490,174	0.20

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Ultra Short Duration Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
IRELAND					MONEY MARKET INSTRUMENTS				
INVESCO EURO CLO FRN					COMMERCIAL PAPER				
15/07/2031	2,500,000	EUR	2,375,658	0.33	UNITED STATES				
TAURUS FRN 17/11/2029	2,000,000	GBP	2,056,007	0.28	ALEXANDRIA REAL 0%				
			4,431,665	0.61	05/10/2022	2,000,000	USD	1,999,056	0.27
UNITED STATES					AMAZON COM 0% 13/12/2022	2,000,000	USD	1,986,844	0.27
280 PARK AVENUE					AVIATION CAPITAL GROUP				
MORTGAGE FRN 15/09/2034	3,000,000	USD	2,883,477	0.40	0% 11/10/2022	3,000,000	USD	2,995,175	0.42
AMMC CLO FRN 26/05/2031	2,750,000	USD	2,680,744	0.37	AVIATION CAPITAL GROUP				
BX TRUST FRN 15/11/2032	4,475,000	USD	831,356	0.11	0% 17/10/2022	2,000,000	USD	1,995,427	0.27
CIFC FUNDING FRN					CROWN CASTLE 0%				
18/07/2031	5,000,000	USD	4,896,395	0.67	04/10/2022	1,250,000	USD	1,249,611	0.17
CIFC FUNDING FRN					HP INCORP 0% 12/10/2022	1,000,000	USD	998,833	0.14
20/04/2032	5,000,000	USD	4,877,295	0.67	HP INCORP 0% 18/10/2022	1,000,000	USD	998,225	0.14
DBCG MORTGAGE TRUST FRN					JABIL INC 0% 11/10/2022	2,000,000	USD	1,997,586	0.27
15/06/2034	6,000,000	USD	5,849,203	0.80	NUTRIEN 0% 31/10/2022	1,000,000	USD	996,724	0.14
DBGS BIOD MORTGAGE					RECKITT BENCKISER				
TRUST FRN 15/05/2035	6,230,000	USD	5,584,093	0.77	TREASURY 0% 17/10/2022	2,000,000	USD	1,996,080	0.27
GALAXY XX CLO FRN								17,213,561	2.36
20/04/2031	5,500,000	USD	5,389,445	0.74	TOTAL COMMERCIAL PAPER			17,213,561	2.36
GALAXY XXIII CLO FRN					TOTAL MONEY MARKET INSTRUMENTS			17,213,561	2.36
24/04/2029	6,800,000	USD	6,422,500	0.88	OTHER TRANSFERABLE SECURITIES				
INVITATION HOMES FRN					BONDS				
17/01/2038	3,000,000	USD	2,944,772	0.40	FRANCE				
INVITATION HOMES TRUST					BANQUE FEDERATIVE DU CREDIT				
FRN 17/03/2037	9,360,000	USD	7,702,363	1.06	MUTUEL 3.75% 20/07/2023	3,000,000	USD	2,980,582	0.41
INVITATION HOMES TRUST					BANQUE FEDERATIVE DU CREDIT				
FRN 17/01/2038	5,500,000	USD	4,860,946	0.67	MUTUEL FRN 20/07/2023	8,222,000	USD	8,232,986	1.13
KNDL KNSQ MORTGAGE					CREDIT AGRICOLE LONDON				
TRUST FRN 15/05/2036	2,130,000	USD	2,095,951	0.29	FRN 24/04/2023	2,000,000	USD	2,002,750	0.28
MORGAN STANLEY CAPITAL								13,216,318	1.82
FRN 15/12/2023	3,000,000	USD	2,922,588	0.40	GERMANY				
MORGAN STANLEY CAPITAL					DEUTSCHE BANK 2.222%				
FRN 15/11/2034	4,000,000	USD	3,976,344	0.55	VRN 18/09/2024	1,000,000	USD	953,009	0.13
NYT MORTGAGE TRUST FRN								953,009	0.13
15/11/2035	3,810,000	USD	3,686,239	0.51	LUXEMBOURG				
			67,603,711	9.29	SES 3.6% 04/04/2023	5,329,000	USD	5,274,741	0.72
TOTAL ASSET BACKED SECURITIES			73,525,550	10.10				5,274,741	0.72
TOTAL TRANSFERABLE SECURITIES			493,028,688	67.73	TOTAL BONDS			19,444,068	2.67
TRADED ON ANOTHER REGULATED MARKET									
COLLECTIVE INVESTMENT SCHEMES									
LUXEMBOURG									
HSBC GIF GLOBAL ASSET									
BACKED BOND "Z"	342,774	USD	52,085,233	7.16					
			52,085,233	7.16					
TOTAL COLLECTIVE INVESTMENT SCHEMES			52,085,233	7.16					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Ultra Short Duration Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
ASSET BACKED SECURITIES				
AUSTRALIA				
RESIMAC BASTILLE TRUST SERIESFRN 09/09/2053	4,250,000	USD	3,905,877	0.54
			3,905,877	0.54
CHINA				
VENTURE XXVIII CLO FRN 20/07/2030	4,500,000	USD	4,420,179	0.61
			4,420,179	0.61
UNITED STATES				
CIFC FUNDING FRN 17/10/2031	1,050,000	USD	1,025,286	0.14
WORLD OMNI AUTOMOBILE LEASE 0.42% 15/08/2024	250,000	USD	241,022	0.03
			1,266,308	0.17
TOTAL ASSET BACKED SECURITIES			9,592,364	1.32
TOTAL OTHER TRANSFERABLE SECURITIES			29,036,432	3.99
TOTAL INVESTMENTS			728,720,363	100.11
OTHER NET LIABILITIES			(847,185)	(0.11)
TOTAL NET ASSETS			727,873,178	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

US Dollar Bond

Statement of investments as at 30 September 2022

(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					SYNCHRONY BANK 5.4% 22/08/2025				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					TOTAL BONDS				
BONDS					ASSET BACKED SECURITIES				
GERMANY					UNITED STATES				
DEUTSCHE BANK 2.129% VRN 24/11/2026	565,000	USD	480,582	0.42	FNMA 15YR 2.5% 16/10/2027 TBA	1,220,000	USD	1,108,358	0.98
DEUTSCHE BANK 3.035% VRN 28/05/2032	595,000	USD	428,421	0.38	FNMA 30YR 3% 11/10/2042 TBA	2,060,000	USD	1,805,397	1.59
			909,003	0.80	FNMA 30YR 3.5% 15/10/2048 TBA	2,020,000	USD	1,829,526	1.60
GREAT BRITAIN					FNMA 30YR 4% 15/10/2039 TBA				
BP CAPITAL MARKETS 4.375% VRN PERP	585,000	USD	537,343	0.47	FNMA 30YR 4.5% 01/10/2039 TBA	1,530,000	USD	1,427,442	1.26
NATWEST GROUP 1.642% VRN 14/06/2027	480,000	USD	404,745	0.36	GNMA 30YR 3.5% 15/10/2041 TBA	1,270,000	USD	1,160,566	1.02
NATWEST MARKETS 1.6% 29/09/2026	525,000	USD	448,038	0.39	GNMA 30YR 4% 15/10/2039 TBA	830,000	USD	778,640	0.69
ROYAL BANK OF SCOTLAND 3.073% VRN 22/05/2028	275,000	USD	237,716	0.21				9,707,653	8.55
ROYAL BANK OF SCOTLAND 3.754% VRN 01/11/2029	200,000	USD	185,355	0.16	TOTAL ASSET BACKED SECURITIES				
ROYAL BANK OF SCOTLAND 4.269% VRN 22/03/2025	370,000	USD	360,135	0.32	TOTAL TRANSFERABLE SECURITIES				
SANTANDER UK GROUP HOLDINGS 4.796% VRN 15/11/2024	1,240,000	USD	1,223,845	1.09	ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
STANDARD CHARTERED 1.822% 23/11/2025	1,000,000	USD	909,043	0.80	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
			4,306,220	3.80	BONDS				
IRELAND					CANADA				
AERCAP IRELAND CAPITAL 4.45% 01/10/2025	280,000	USD	265,199	0.23	WASTE CONNECTIONS 4.2% 15/01/2033	270,000	USD	245,968	0.22
			265,199	0.23				245,968	0.22
NETHERLANDS					FRANCE				
AERCAP HOLDINGS 5.875% VRN 10/10/2079	310,000	USD	271,331	0.24	BNP PARIBAS SA 2.819% VRN 19/11/2025	1,250,000	USD	1,168,076	1.03
SYNGENTA FINANCE 4.441% 24/04/2023	310,000	USD	309,332	0.27	ENGIE 2.875% 10/10/2022 SOCIETE GENERALE FRN 21/01/2026	300,000	USD	299,933	0.26
			580,663	0.51		1,730,000	USD	1,676,383	1.47
SPAIN					GERMANY				
BANCO SANTANDER 2.706% 27/06/2024	800,000	USD	764,375	0.67	DEUTSCHE BANK 2.311% VRN 16/11/2027	600,000	USD	489,756	0.43
			764,375	0.67				489,756	0.43
UNITED STATES					GREAT BRITAIN				
ATT 3.5% 01/06/2041	590,000	USD	426,807	0.38	NATWEST MARKETS 0.8% 12/08/2024	350,000	USD	321,757	0.29
BOARDWALK PIPELINES 5.95% 01/06/2026	138,000	USD	139,985	0.12					
CENTENE 2.625% 01/08/2031	310,000	USD	235,124	0.21					
JPMORGAN CHASE 4.6% VRN PERP	1,520,000	USD	1,324,125	1.17					

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

US Dollar Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
STANDARD CHARTERED 2.608% VRN 12/01/2028	325,000	USD	276,431	0.24	DELL INTERNATIONAL 4.9% 01/10/2026	2,425,000	USD	2,349,490	2.07
VODAFONE GROUP 3.25% VRN 04/06/2081	295,000	USD	237,146	0.21	DELL INTERNATIONAL 6.02% 15/06/2026	220,000	USD	221,512	0.20
			835,334	0.74	ENERGY TRANSFER OPERATING 6.25% 15/04/2049	390,000	USD	347,498	0.31
IRELAND					ENERGY TRANSFER PARTNERS 5.15% 01/02/2043	500,000	USD	398,023	0.35
AVOLON HOLDINGS FUNDING 2.125% 21/02/2026	305,000	USD	258,442	0.23	ENERGY TRANSFER PARTNERS 5.3% 15/04/2047	98,000	USD	78,674	0.07
AVOLON HOLDINGS FUNDING 3.95% 01/07/2024	755,000	USD	715,679	0.63	ENERGY TRANSFER PARTNERS 6% 15/06/2048	200,000	USD	172,676	0.15
AVOLON HOLDINGS FUNDING 4.25% 15/04/2026	236,000	USD	212,702	0.19	ENTERPRISE PRODUCTS OPERATING 5.375% VRN 15/02/2078	300,000	USD	227,410	0.20
			1,186,823	1.05	EPR PROPERTIES 3.6% 15/11/2031	775,000	USD	556,270	0.49
ITALY					JACKSON FINANCIAL 1.125% 22/11/2023	100,000	USD	95,684	0.08
INTESA SANPAOLO 4.198% 01/06/2032	290,000	USD	196,948	0.17	JACKSON FINANCIAL 3.125% 23/11/2031	235,000	USD	180,226	0.16
			196,948	0.17	JACKSON FINANCIAL 4% 23/11/2051	470,000	USD	302,897	0.27
NETHERLANDS					JPMORGAN CHASE 3.797% VRN 23/07/2024	765,000	USD	755,877	0.67
ENEL FINANCE INTERNATIONAL 2.875% 12/07/2041	1,545,000	USD	880,883	0.78	JPMORGAN CHASE 5% VRN PERP	775,000	USD	697,626	0.61
			880,883	0.78	KENNAMETAL 2.8% 01/03/2031	260,000	USD	197,430	0.17
SWITZERLAND					KENNAMETAL 4.625% 15/06/2028	310,000	USD	288,951	0.25
CREDIT SUISSE 1% 05/05/2023	885,000	USD	865,271	0.76	MAGALLANES 5.05% 15/03/2042	370,000	USD	276,424	0.24
			865,271	0.76	MPLX 5.5% 15/02/2049	280,000	USD	238,817	0.21
UNITED STATES					PPL ELECTRIC UTILITIES FRN 24/06/2024	400,000	USD	395,526	0.35
AIRCATTLE 5.25% 11/08/2025	2,025,000	USD	1,914,405	1.69	SABRA HEALTH CARE 3.9% 15/10/2029	565,000	USD	465,425	0.41
AVIATION CAPITAL GROUP 1.95% 30/01/2026	360,000	USD	302,996	0.27	SANTANDER HOLDINGS 3.5% 07/06/2024	1,475,000	USD	1,431,737	1.26
AVIATION CAPITAL GROUP 1.95% 20/09/2026	740,000	USD	601,794	0.53	SUNTRUST BANK 3.689% VRN 02/08/2024	750,000	USD	742,639	0.65
BANK OF AMERICA 2.482% VRN 21/09/2036	1,050,000	USD	761,561	0.67	SYNCHRONY FINANCIAL 2.875% 28/10/2031	895,000	USD	637,580	0.56
BNSF RAILWAY 4.83% 15/01/2023	700,000	USD	4,621	0.00	UNION PACIFIC 5.082% 02/01/2029	500,000	USD	78,220	0.07
BOARDWALK PIPELINES 3.4% 15/02/2031	620,000	USD	502,109	0.44	US (GOVT) 1.375% 15/08/2050	3,315,000	USD	1,940,570	1.71
BROADCOM 3.187% 15/11/2036	1,027,000	USD	707,469	0.62	US (GOVT) 1.875% 15/02/2032	90,000	USD	76,683	0.07
BROADCOM 4.15% 15/04/2032	355,000	USD	300,039	0.26	US (GOVT) 2% 15/11/2041	1,563,000	USD	1,127,070	0.99
CENTENE 3% 15/10/2030	125,000	USD	99,044	0.09	US (GOVT) 2% 15/08/2051	598,000	USD	412,293	0.36
CENTENE 3.375% 15/02/2030	280,000	USD	229,233	0.20					
CENTENE 4.25% 15/12/2027	210,000	USD	192,140	0.17					
CHARTER COMMUNICATIONS OPERATING 5.125% 01/07/2049	1,250,000	USD	936,084	0.82					
CHARTER COMMUNICATIONS OPERATING 5.75% 01/04/2048	260,000	USD	208,981	0.18					
CITIGROUP 4.7% VRN PERP	325,000	USD	263,003	0.23					
DAE FUNDING 1.55% 01/08/2024	465,000	USD	425,661	0.37					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

US Dollar Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
US (GOVT) 2.25%					MONEY MARKET INSTRUMENTS				
15/02/2052	3,075,000	USD	2,254,600	1.99	TREASURY BILLS				
US (GOVT) 2.625%					UNITED STATES				
31/07/2029	11,050,000	USD	10,203,122	9.00	US (GOVT) 0% 08/11/2022	24,500,000	USD	24,435,281	21.52
US (GOVT) 2.75%								24,435,281	21.52
15/08/2032	2,800,000	USD	2,574,031	2.27	TOTAL TREASURY BILLS			24,435,281	21.52
US (GOVT) 2.875%					TOTAL MONEY MARKET INSTRUMENTS			24,435,281	21.52
15/05/2032	5,354,000	USD	4,976,292	4.38	OTHER TRANSFERABLE SECURITIES				
US (GOVT) 2.875%					BONDS				
15/05/2052	750,000	USD	634,629	0.56	GERMANY				
US (GOVT) 3%	248,000	USD	242,846	0.21	DEUTSCHE BANK 2.222%				
US (GOVT) 3.125%					VRN 18/09/2024	425,000	USD	405,029	0.36
31/08/2029	5,100,000	USD	4,864,125	4.28				405,029	0.36
US (GOVT) 3.25%					TOTAL BONDS			405,029	0.36
30/06/2029	1,800,000	USD	1,728,984	1.52	ASSET BACKED SECURITIES				
US (GOVT) 3.25%					UNITED STATES				
15/05/2042	7,050,000	USD	6,297,083	5.55	ASSET BACKED FUNDING				
US (GOVT) 3.375%					4.18% 25/03/2033	2,425,000	USD	44,354	0.04
15/08/2042	2,175,000	USD	1,983,158	1.75	FNMA 2% 15/10/2050 TBA	4,020,000	USD	3,280,582	2.89
WASTE MANAGEMENT 4.15%					FNMA 2.5% 10/10/2049 TBA	2,970,000	USD	2,514,407	2.21
15/04/2032	745,000	USD	693,571	0.61	GNMA 30YR 2.5%				
WESTERN MIDSTREAM					20/08/2043 TBA	1,820,000	USD	1,575,224	1.39
OPERATING FRN 13/01/2023	160,000	USD	159,325	0.14				7,414,567	6.53
			58,754,134	51.73	TOTAL ASSET BACKED SECURITIES			7,414,567	6.53
TOTAL BONDS			66,599,509	58.64	TOTAL OTHER TRANSFERABLE SECURITIES			7,819,596	6.89
ASSET BACKED SECURITIES					TOTAL INVESTMENTS			133,802,148	117.83
UNITED STATES					OTHER NET LIABILITIES			(20,246,441)	(17.83)
FNMA 1.5% 15/10/2035 TBA	1,360,000	USD	1,170,875	1.03	TOTAL NET ASSETS			113,555,707	100.00
FNMA 1.5% 15/10/2051 TBA	1,110,000	USD	857,790	0.76					
FNMA 2% 25/02/2029 TBA	2,250,000	USD	1,990,724	1.75					
GNMA 2% 15/10/2051 TBA	2,230,000	USD	1,872,091	1.65					
GNMA 30YR 3% 15/10/2046									
TBA	1,020,000	USD	906,724	0.80					
			6,798,204	5.99					
TOTAL ASSET BACKED SECURITIES			6,798,204	5.99					
TOTAL TRANSFERABLE SECURITIES									
TRADED ON ANOTHER REGULATED MARKET			73,397,713	64.63					
COLLECTIVE INVESTMENT SCHEMES									
IRELAND									
HSBC GLOBAL LIQUIDITY FUND	2,895,437	USD	2,895,437	2.55					
			2,895,437	2.55					
LUXEMBOURG									
HGIF ASIA HY BOND "ZC"	69,505	USD	461,513	0.41					
HSBC GIF GLOBAL ASSET BACKED BOND "Z"	37,567	USD	5,708,315	5.02					
			6,169,828	5.43					
TOTAL COLLECTIVE INVESTMENT SCHEMES			9,065,265	7.98					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

US High yield Bond
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets		
INVESTMENTS					ELDORADO GOLD 6.25% 01/09/2029						
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					FIRST QUANTUM MINERALS 7.5% 01/04/2025						
BONDS					GFL ENVIRONMENTAL 4% 01/08/2028						
JAPAN					GFL ENVIRONMENTAL 4.75% 15/06/2029						
SOFTBANK GROUP CORP VRN 6% PERP	206,000	USD	192,711	0.42	HUDBAY MINERALS 6.125% 01/04/2029	190,000	USD	153,362	0.33		
			192,711	0.42				1,592,195	3.45		
LUXEMBOURG					CHINA						
ARD FINANCE 6.5% 30/06/2027	300,000	USD	207,141	0.45	GLOBAL AIRCRAFT LEASING 6.5% 15/09/2024	636,080	USD	479,451	1.04		
			207,141	0.45				479,451	1.04		
NETHERLANDS					FRANCE						
AERCAP HOLDINGS 5.875% VRN 10/10/2079	150,000	USD	131,289	0.28	ALTICE FRANCE FRANCE 5.125% 15/07/2029	758,000	USD	567,268	1.22		
TRIVIUM PACKAGING FINANCE 5.5% 15/08/2026	200,000	USD	180,557	0.40	CONSTELLIUM 5.625% 15/06/2028	300,000	USD	247,056	0.54		
			311,846	0.68	ILIAD HOLDING SASU 6.5% 15/10/2026	347,000	USD	303,718	0.66		
								1,118,042	2.42		
UNITED STATES					GREAT BRITAIN						
FORD MOTOR 7.45% 16/07/2031	373,000	USD	367,358	0.80	EG GLOBAL FINANCE 6.75% 07/02/2025	291,000	USD	259,931	0.56		
FORD MOTOR COMPANY 6.625% 01/10/2028	295,000	USD	289,082	0.63				259,931	0.56		
NAVIENT 4.875% 15/03/2028	371,000	USD	284,220	0.62	LIBERIA						
OCCIDENTAL PETROLEUM 8.5% 15/07/2027	164,000	USD	177,517	0.38	ROYAL CARIBBEAN CRUISES 5.375% 15/07/2027						
OCCIDENTAL PETROLEUM 8.875% 15/07/2030	656,000	USD	730,477	1.57				38,000	USD	28,350	0.06
SOUTHWESTERN ENERGY 4.75% 01/02/2032	94,000	USD	78,797	0.17				28,350	0.06		
SOUTHWESTERN ENERGY 5.375% 15/03/2030	574,000	USD	514,542	1.11	NETHERLANDS						
SPRINT CAPITAL 6.875% 15/11/2028	550,000	USD	567,669	1.23	SENSATA TECHNOLOGIES 5.875% 01/09/2030						
			3,009,662	6.51	ZIGGO 4.875% 15/01/2030						
			3,721,360	8.06	ZIGGO BOND 5.125% 28/02/2030						
								200,000	USD	186,757	0.40
TOTAL BONDS					PANAMA						
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					CARNIVAL 5.75% 01/03/2027						
					CARNIVAL 6% 01/05/2029						
								419,000	USD	298,837	0.65
								40,000	USD	28,226	0.06
								327,063	0.71		
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					UNITED STATES						
BONDS					ADAPTHEALTH 4.625% 01/08/2029						
CANADA					ADAPTHEALTH 5.125% 01/03/2030						
BAUSCH HEALTH 4.875% 01/06/2028	548,000	USD	354,053	0.77	AIRCASLE 5.25% VRN PERP	409,000	USD	311,442	0.67		
					ALLY FINANCIAL 4.7% VRN PERP	305,000	USD	223,954	0.49		
					AMERICAN AIRLINES ADVANTAGE 5.75% 20/04/2029	851,000	USD	743,431	1.62		

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

US High yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
AMERICAN AXLE MANUFACTURING 6.875% 01/07/2028	303,000	USD	263,257	0.57	CLEVELANDCLIFFS 6.75% 15/03/2026	75,000	USD	73,774	0.16
AMKOR TECHNOLOGY 6.625% 15/09/2027	228,000	USD	219,773	0.48	CLYDESDALE ACQUISITION HOLDINGS 6.625% 15/04/2029	359,000	USD	327,329	0.71
ANTERO MIDSTREAM PARTNERS 5.75% 15/01/2028	300,000	USD	275,065	0.60	CNX RESOURCES 7.375% 15/01/2031	33,000	USD	32,465	0.07
ANTERO RESOURCES 5.375% 01/03/2030	98,000	USD	88,145	0.19	COLGATE ENERGY PARTNERS 5.875% 01/07/2029	382,000	USD	342,484	0.74
ANTERO RESOURCES 7.625% 01/02/2029	208,000	USD	208,207	0.45	COLT MERGER 6.25% 01/07/2025	463,000	USD	444,469	0.96
ARCHROCK PARTNERS 6.25% 01/04/2028	183,000	USD	158,457	0.34	COMMSCOPE 4.75% 01/09/2029	338,000	USD	274,466	0.59
ARCHROCK PARTNERS 6.875% 01/04/2027	299,000	USD	269,361	0.58	CORNERSTONE BUILDING BRANDS 6.125% 15/01/2029	138,000	USD	77,946	0.17
AXALTA COATING SYSTEMS 4.75% 15/06/2027	151,000	USD	135,151	0.29	CROWNROCK 5% 01/05/2029	325,000	USD	289,825	0.63
BLUE RACER MIDSTREAM 7.625% 15/12/2025	283,000	USD	273,090	0.59	CSC HOLDINGS 4.125% 01/12/2030	496,000	USD	371,370	0.80
BUCKEYE PARTNERS 5.85% 15/11/2043	174,000	USD	131,320	0.28	CSC HOLDINGS 5.75% 15/01/2030	294,000	USD	211,563	0.46
BUILDERS FIRSTSOURCE 6.375% 15/06/2032	294,000	USD	262,917	0.57	DAVE BUSTERS 7.625% 01/11/2025	494,000	USD	488,683	1.06
CALPINE 5% 01/02/2031	202,000	USD	161,750	0.35	DIEBOLD 8.5% 15/04/2024	255,000	USD	134,177	0.29
CALPINE 5.125% 15/03/2028	350,000	USD	302,954	0.66	DIRECTV HOLDINGS 5.875% 15/08/2027	383,000	USD	331,140	0.72
CCO HOLDINGS 4.5% 15/08/2030	161,000	USD	127,362	0.28	DISH DBS 5.75% 01/12/2028	417,000	USD	318,909	0.69
CCO HOLDINGS 4.75% 01/03/2030	338,000	USD	275,159	0.60	DISH DBS 7.75% 01/07/2026	334,000	USD	256,590	0.56
CCO HOLDINGS 5.375% 01/06/2029	147,000	USD	128,714	0.28	ENLINK MIDSTREAM 5.375% 01/06/2029	223,000	USD	204,704	0.44
CCO HOLDINGS 5.5% 01/05/2026	360,000	USD	342,574	0.74	ENLINK MIDSTREAM 6.5% 01/09/2030	163,000	USD	159,286	0.35
CENTENE 3% 15/10/2030	66,000	USD	52,295	0.11	ENTERCOM MEDIA 6.75% 31/03/2029	814,000	USD	201,189	0.44
CENTENE 3.375% 15/02/2030	389,000	USD	318,470	0.69	EQM MIDSTREAM PARTNERS 7.5% 01/06/2027	300,000	USD	286,931	0.62
CENTENE 4.625% 15/12/2029	206,000	USD	184,263	0.40	EQT MIDSTREAM PARTNERS 5.5% 15/07/2028	139,000	USD	119,454	0.26
CENTERFIELD MEDIA PARENT 6.625% 01/08/2026	259,000	USD	207,185	0.45	EVERI HOLDINGS 5% 15/07/2029	472,000	USD	389,821	0.84
CENTRAL PARENT 7.25% 15/06/2029	184,000	USD	174,188	0.38	FERTITTA ENTERTAINMENT 6.75% 15/07/2030	373,000	USD	284,598	0.62
CHENIERE ENERGY 4.625% 15/10/2028	250,000	USD	227,631	0.49	FORD MOTOR CREDIT 4.125% 17/08/2027	250,000	USD	215,538	0.47
CHSCOMMUNITY HEALTH SYSTEMS 6.875% 01/04/2028	285,000	USD	135,971	0.29	FREEDOM MORTGAGE 6.625% 15/01/2027	326,000	USD	234,087	0.51
CHSCOMMUNITY HEALTH SYSTEMS 6.875% 15/04/2029	466,000	USD	237,141	0.51	GENERAL MOTORS FINANCIAL 6.5% VRN PERP	250,000	USD	214,292	0.46
CLEAR CHANNEL OUTDOOR HOLDINGS 7.5% 01/06/2029	316,000	USD	234,421	0.51	GENESIS ENERGY 8% 15/01/2027	152,000	USD	133,933	0.29
CLEAR CHANNEL OUTDOOR HOLDINGS 7.75% 15/04/2028	185,000	USD	139,075	0.30	GENESIS ENERGY LP GENESIS ENERGY 7.75% 01/02/2028	252,000	USD	218,269	0.47
CLEVELANDCLIFFS 5.875% 01/06/2027	251,000	USD	227,069	0.49	GPC MERGER 7.125% 15/08/2028	603,000	USD	490,231	1.06

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

US High yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
GRAY ESCROW 5.375% 15/11/2031	460,000	USD	361,125	0.78	NGL ENERGY OPERATING 7.5% 01/02/2026	507,000	USD	452,561	0.98
HCA 3.5% 01/09/2030	124,000	USD	102,900	0.22	NOVELIS 4.75% 30/01/2030	102,000	USD	83,803	0.18
IHEARTCOMMUNICATIONS 5.25% 15/08/2027	211,000	USD	180,130	0.39	ORGANON FINANCE 4.125% 30/04/2028	200,000	USD	170,359	0.37
IHEARTCOMMUNICATIONS 8.375% 01/05/2027	311,000	USD	263,626	0.57	PACTIV EVERGREEN GROUP ISSUER 4.375% 15/10/2028	90,000	USD	75,017	0.16
IQVIA 2.875% 15/06/2028	250,000	EUR	200,544	0.43	PENNYMAC FINANCIAL SERVICES 5.75% 15/09/2031	470,000	USD	339,135	0.73
IRON MOUNTAIN 5.25% 15/03/2028	141,000	USD	123,781	0.27	PETSMART FINANCE 4.75% 15/02/2028	250,000	USD	215,058	0.47
IRON MOUNTAIN 5.25% 15/07/2030	449,000	USD	375,080	0.81	PETSMART FINANCE 7.75% 15/02/2029	500,000	USD	447,033	0.97
JACOBS ENTERTAINMENT 6.75% 15/02/2029	403,000	USD	346,949	0.75	POST HOLDINGS 4.625% 15/04/2030	428,000	USD	351,205	0.76
JEFFERIES FINANCE 5% 15/08/2028	611,000	USD	451,101	0.98	PRESIDIO HOLDINGS 8.25% 01/02/2028	514,000	USD	444,420	0.96
KAISER ALUMINUM 4.5% 01/06/2031	355,000	USD	260,563	0.56	RADIOLOGY PARTNERS 9.25% 01/02/2028	366,000	USD	239,932	0.52
KINETIK HOLDINGS 5.875% 15/06/2030	453,000	USD	414,860	0.90	RANGE RESOURCES 4.75% 15/02/2030	163,000	USD	141,538	0.31
LABL 5.875% 01/11/2028	441,000	USD	358,493	0.78	REALOGY GROUP 5.75% 15/01/2029	410,000	USD	296,461	0.64
LABL ESCROW ISSUER 10.5% 15/07/2027	383,000	USD	328,164	0.71	REGIONALCARE HOSPITAL 9.75% 01/12/2026	380,000	USD	343,356	0.74
LIBERTY INTERACTIVE 8.5% 15/07/2029	117,000	USD	79,249	0.17	SCRIPPS ESCROW 5.875% 15/07/2027	300,000	USD	262,640	0.57
LIBERTY MEDIA 8.25% 01/02/2030	275,000	USD	177,776	0.39	SEALED AIR 5% 15/04/2029	180,000	USD	162,183	0.35
LIFEPOINT HEALTH 5.375% 15/01/2029	202,000	USD	142,468	0.31	SIRIUS XM RADIO 5.5% 01/07/2029	379,000	USD	341,038	0.74
MACYS RETAIL HOLDINGS 5.875% 01/04/2029	676,000	USD	545,583	1.19	SPRINGLEAF FINANCE 5.625% 15/03/2023	118,000	USD	117,856	0.26
MAGIC MERGER 5.25% 01/05/2028	418,000	USD	294,600	0.64	STANDARD INDUSTRIES 4.75% 15/01/2028	285,000	USD	242,209	0.52
MAGIC MERGER 7.875% 01/05/2029	285,000	USD	165,056	0.36	STAPLES 7.5% 15/04/2026	380,000	USD	319,755	0.69
MARRIOTT OWNERSHIP RESORTS 4.5% 15/06/2029	249,000	USD	198,367	0.43	SYLVAMO 7% 01/09/2029	202,000	USD	173,910	0.38
MERCER INTERNATIONAL 5.125% 01/02/2029	550,000	USD	438,916	0.95	TALLGRASS ENERGY PARTNERS 5.5% 15/01/2028	165,000	USD	139,733	0.30
MODIVCARE ESCROW ISSUER 5% 01/10/2029	405,000	USD	330,911	0.72	TALLGRASS ENERGY PARTNERS 6% 01/03/2027	448,000	USD	407,606	0.88
MPT OPERATING PARTNERSHIP 2.55% 05/12/2023	150,000	GBP	155,766	0.34	TALLGRASS ENERGY PARTNERS 6% 31/12/2030	50,000	USD	42,629	0.09
MSCI 3.875% 15/02/2031	305,000	USD	256,967	0.56	TENET HEALTHCARE 6.125% 01/10/2028	621,000	USD	550,859	1.20
NATIONSTAR MORTGAGE HOLDINGS 5.5% 15/08/2028	371,000	USD	292,335	0.63	TMOBILE USA 3.5% 15/04/2031	316,000	USD	266,739	0.58
NATIONSTAR MORTGAGE HOLDINGS 5.75% 15/11/2031	170,000	USD	125,157	0.27	TRANSDIGM 5.5% 15/11/2027	144,000	USD	124,857	0.27
NAVIENT 6.75% 15/06/2026	455,000	USD	413,551	0.90	TRANSDIGM 6.25% 15/03/2026	139,000	USD	135,235	0.29
NCR 5% 01/10/2028	165,000	USD	130,607	0.28	TRAVEL LEISURE 4.5% 01/12/2029	54,000	USD	42,169	0.09
NEWELL RUBBERMAID 5.5% 01/04/2046	345,000	USD	270,213	0.59	TRONOX 4.625% 15/03/2029	576,000	USD	423,944	0.92

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

US High yield Bond (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
UNITED AIRLINES 4.625% 15/04/2029	150,000	USD	124,756	0.27	UNITED STATES				
UNITED NATURAL FOODS 6.75% 15/10/2028	442,000	USD	410,278	0.89	PITNEY BOWES 6.875% 15/03/2027	274,000	USD	169,893	0.37
UNITED RENTALS NORTH AMERICA 5.25% 15/01/2030	385,000	USD	347,840	0.75	TOTAL BONDS			169,893	0.37
UNITED WHOLESALE MORTGAGE 5.5% 15/04/2029	662,000	USD	503,533	1.10	TOTAL OTHER TRANSFERABLE SECURITIES			392,850	0.85
UNIVISION COMMUNICATIONS 7.375% 30/06/2030	428,000	USD	406,877	0.88	TOTAL INVESTMENTS			45,561,776	98.70
US ACUTE CARE SOLUTIONS 6.375% 01/03/2026	483,000	USD	406,330	0.88	OTHER NET ASSETS			601,492	1.30
VICTORIAS SECRET 4.625% 15/07/2029	430,000	USD	325,197	0.70	TOTAL NET ASSETS			46,163,268	100.00
VICTORS MERGER 6.375% 15/05/2029	231,000	USD	141,907	0.31					
VIKING OCEAN CRUISES 5.625% 15/02/2029	352,000	USD	274,291	0.59					
VINE ENERGY HOLDINGS 6.75% 15/04/2029	233,000	USD	223,688	0.48					
VISTRA 7% VRN PERP	324,000	USD	283,391	0.61					
VISTRA 8% VRN PERP	200,000	USD	184,106	0.40					
WASH MULTIFAMILY ACQUISITION 5.75% 15/04/2026	393,000	USD	363,341	0.79					
WR GRACE HOLDINGS 5.625% 15/08/2029	487,000	USD	368,119	0.80					
WYNDHAM DESTINATIONS 6.625% 31/07/2026	250,000	USD	235,667	0.51					
			34,368,479	74.46					
TOTAL BONDS			38,806,196	84.07					
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			38,806,196	84.07					
COLLECTIVE INVESTMENT SCHEMES									
IRELAND									
HSBC GLOBAL LIQUIDITY FUND	2,641,370	USD	2,641,370	5.72					
			2,641,370	5.72					
TOTAL COLLECTIVE INVESTMENT SCHEMES			2,641,370	5.72					
OTHER TRANSFERABLE SECURITIES									
BONDS									
CANADA									
AKUMIN ESCROW 7.5% 01/08/2028	292,000	USD	222,957	0.48					
			222,957	0.48					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Euro Convertible Bond
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					5,615,426 46.46				
SHARES					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
FRANCE					BONDS				
UBI SOFT ENTERTAINMENT	1,000	EUR	28,510	0.24	BELGIUM				
			28,510	0.24	BNP PARIBAS FORTIS FRN PERP	500,000	EUR	387,502	3.21
GERMANY								387,502	3.21
DEUTSCHE POST	3,200	EUR	99,344	0.82	DENMARK				
			99,344	0.82	GN STORE NORD 0% 21/05/2024	200,000	EUR	180,084	1.49
TOTAL SHARES			127,854	1.06				180,084	1.49
BONDS					FRANCE				
FRANCE					ACCOR 0.7% 07/12/2027	7,500	EUR	287,197	2.38
ATOS SE 0% 06/11/2024	300,000	EUR	240,956	1.99	ARCHER OBLIGATIONS 0% 31/03/2023	200,000	EUR	233,605	1.93
BNP PARIBAS 0% 13/05/2025	200,000	EUR	206,103	1.70	REMY COINTREAU 0.125% 07/09/2026	800	EUR	139,839	1.16
EDENRED 0% 06/09/2024	6,679	EUR	398,959	3.30	UBISOFT ENTERTAINMENT 0% 24/09/2024	2,000	EUR	209,599	1.73
ELECTRICITE DE FRANCE 0% 14/09/2024	42,000	EUR	645,802	5.34				870,240	7.20
ELIS 0% 06/10/2023	15,098	EUR	463,934	3.84	GERMANY				
NEXITY 0.25% 02/03/2025	3,000	EUR	171,629	1.42	DELIVERY HERO 0.25% 23/01/2024	300,000	EUR	272,021	2.25
SAFRAN 0.875% 15/05/2027	3,900	EUR	451,521	3.74	DEUTSCHE POST 0.05% 30/06/2025	400,000	EUR	375,557	3.11
SELENA 0% 25/06/2025	400,000	EUR	356,315	2.95	FRESENIUS SE 0% 31/01/2024	400,000	EUR	383,230	3.17
SOITEC 0% 01/10/2025	1,700	EUR	289,945	2.40	LEG IMMOBILIEN 0.875% 01/09/2025	400,000	EUR	358,819	2.97
VEOLIA ENVIRONNEMENT 0% 01/01/2025	15,000	EUR	437,836	3.62	MTU AERO ENGINES 0.05% 18/03/2027	200,000	EUR	166,196	1.37
WORLDLINE 0% 30/07/2026	4,200	EUR	363,446	3.01	ZALANDO 0.05% 06/08/2025	300,000	EUR	241,968	2.01
			4,026,446	33.31				1,797,791	14.88
GERMANY					ITALY				
RAGSTIFTUNG 0% 02/10/2024	400,000	EUR	371,248	3.07	DIASORIN 0% 05/05/2028	300,000	EUR	241,515	2.00
TAG IMMOBILIEN 0.625% 27/08/2026	100,000	EUR	73,783	0.61	NEXI 1.75% 24/04/2027	600,000	EUR	499,577	4.13
			445,031	3.68	PRYSMIAN 0% 02/02/2026	200,000	EUR	189,906	1.57
ITALY								930,998	7.70
PIRELLI 0% 22/12/2025	300,000	EUR	260,307	2.15	LUXEMBOURG				
			260,307	2.15	CITIGROUP GLOBAL MARKETS FUNDING 0.5% 04/08/2023	200,000	EUR	199,437	1.65
NETHERLANDS								199,437	1.65
JUST EAT TAKEAWAYCOM 1.25% 30/04/2026	300,000	EUR	226,620	1.88	NETHERLANDS				
STMICROELECTRONICS 0% 04/08/2025	200,000	USD	204,533	1.69	ELM BV FOR SWISS 3.25% 13/06/2024	200,000	USD	198,572	1.64
STMICROELECTRONICS 0% 04/08/2027	200,000	USD	201,733	1.67				198,572	1.64
			632,886	5.24	TOTAL BONDS			5,487,572	45.40
SWITZERLAND									
SIKA 0.15% 05/06/2025	100,000	CHF	122,902	1.02					
			122,902	1.02					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Euro Convertible Bond (continued)
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
SPAIN				
AMADEUS IT GROUP 1.5% 09/04/2025	200,000	EUR	219,775	1.82
CELLNEX TELECOM 0.5% 05/07/2028	300,000	EUR	280,162	2.32
CELLNEX TELECOM 1.5% 6/01/2026	200,000	EUR	229,119	1.89
			729,056	6.03
TOTAL BONDS			5,293,680	43.80
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			5,293,680	43.80
TOTAL INVESTMENTS			10,909,106	90.26
OTHER NET ASSETS			1,177,803	9.74
TOTAL NET ASSETS			12,086,909	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Credit Floating Rate Fixed Term Bond 2022 - 1
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
INVESTMENTS					CANADA				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					BANK OF NOVA SCOTIA				
					2% 15/11/2022	2,000,000	USD	1,995,716	2.15
					GLENCORE FINANCE CANADA				
					4.25% 25/10/2022	1,000,000	USD	1,000,108	1.07
					NORTHWEST ACQUISITIONS				
					7.125% 01/11/2022	6,500,000	USD	1,138	0.00
								2,996,962	3.22
BONDS					CHINA				
CHINA					BAIDU 3.5% 28/11/2022	2,525,000	USD	2,521,261	2.70
POWERLONG REAL ESTATE HOLDINGS 7.125% 15/01/2024	2,800,000	USD	458,022	0.49				2,521,261	2.70
YUZHOU GROUP HOLDINGS 7.8125% 21/01/2023	950,000	USD	67,176	0.07	FRANCE				
			525,198	0.56	BANQUE FEDERATIVE DU CREDIT 2.125% 21/11/2022	3,000,000	USD	2,994,436	3.21
GERMANY								2,994,436	3.21
DEUTSCHE BANK FRN 16/11/2022	1,660,000	USD	1,659,582	1.78	GREAT BRITAIN				
			1,659,582	1.78	SKY 3.125% 26/11/2022	2,000,000	USD	1,997,159	2.14
NETHERLANDS								1,997,159	2.14
BAYER CAPITAL 0.625% 15/12/2022	2,500,000	EUR	2,445,054	2.62	NETHERLANDS				
			2,445,054	2.62	TEVA PHARMACEUTICAL FINANCE 2.95% 18/12/2022	2,250,000	USD	2,237,726	2.40
PANAMA								2,237,726	2.40
CARNIVAL 1.875% 07/11/2022	4,000,000	EUR	3,899,291	4.18	UNITED STATES				
			3,899,291	4.18	ABBVIE 2.3% 21/11/2022	1,300,000	USD	1,296,898	1.39
UNITED STATES					ABBVIE FRN 21/11/2022	2,000,000	USD	1,999,427	2.14
MORGAN STANLEY 4.875% 01/11/2022	3,595,000	USD	3,596,915	3.86	AMAZON.COM 2.5% 29/11/2022	1,250,000	USD	1,247,898	1.34
PHILIP MORRIS INTERNATIONAL 2.5% 02/11/2022	1,500,000	USD	1,498,020	1.61	AMERICAN EXPRESS 2.65% 02/12/2022	3,000,000	USD	2,994,281	3.22
SPRINT COMMUNICATIONS 6% 15/11/2022	4,750,000	USD	4,750,482	5.09	CATERPILLAR FINANCIAL SERVICES FRN 17/11/2022	500,000	USD	499,845	0.54
TWDC ENTERPRISES 2.35% 01/12/2022	2,000,000	USD	1,995,421	2.14	GLENCORE FUNDING 3% 27/10/2022	1,530,000	USD	1,529,266	1.64
			11,840,838	12.70	NIAGARA MOHAWK POWER 2.721% 28/11/2022	1,500,000	USD	1,495,707	1.60
TOTAL BONDS			20,369,963	21.84	US (GOVT) 0.125% 31/12/2022	1,000,000	USD	992,324	1.06
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			20,369,963	21.84	US (GOVT) 2.125% 31/12/2022	3,500,000	USD	3,490,156	3.75
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET								15,545,802	16.68
BONDS					TOTAL BONDS			28,542,567	30.62
AUSTRALIA					TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			28,542,567	30.62
NATIONAL AUSTRALIA BANK 1.875% 13/12/2022	250,000	USD	249,221	0.27	MONEY MARKET INSTRUMENTS				
			249,221	0.27	COMMERCIAL PAPER				
UNITED STATES					UNITED STATES				
					AMERICAN ELECTRIC POWER 0% 10/11/2022	3,000,000	USD	2,986,125	3.20
					APPLE 0% 28/10/2022	2,600,000	USD	2,594,338	2.78

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Credit Floating Rate Fixed Term Bond 2022 - 1 (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets
AT&T INC 0% 28/12/2022	4,000,000	USD	3,963,270	4.25
CREDIT AGRICOLE 0%				
15/11/2022	2,000,000	USD	1,992,504	2.14
DDPP 0% 12/12/2022	3,500,000	USD	3,475,738	3.73
DISNEY WALT 0% 15/11/2022	2,000,000	USD	1,993,300	2.14
DISNEY WALT NEW 0%				
24/10/2022	2,000,000	USD	1,996,452	2.14
DU PONT 0% 16/12/2022	3,000,000	USD	2,974,891	3.19
HONEYWELL INTERNATIONAL				
0% 14/11/2022	1,000,000	USD	996,132	1.07
HYUNDAI CAPITAL 0%				
01/12/2022	2,000,000	USD	1,988,806	2.13
JOHNSON 0% 21/12/2022	4,000,000	USD	3,968,990	4.27
LVMH MOET 0% 09/12/2022	2,000,000	USD	1,987,361	2.13
LVMH MOET HENNESSY 0%				
21/10/2022	2,000,000	USD	1,996,606	2.14
METLIFE SHORT TERM 0%				
18/11/2022	2,000,000	USD	1,990,013	2.13
NESTLE CAPITAL 0%				
01/11/2022	2,000,000	USD	1,995,828	2.14
NORDEA BANK 0%				
23/11/2022	1,000,000	USD	996,501	1.07
PACCAR FINANCIAL 0%				
02/11/2022	2,000,000	USD	1,995,325	2.14
SWEDBANK FORENINGSSPA				
0% 23/12/2022	750,000	USD	741,316	0.80
TRANSCANADA PIPE 0%				
14/11/2022	3,000,000	USD	2,988,075	3.21
			43,621,571	46.80
TOTAL COMMERCIAL PAPER			43,621,571	46.80
TOTAL MONEY MARKET INSTRUMENTS			43,621,571	46.80
TOTAL INVESTMENTS			92,534,101	99.26
OTHER NET ASSETS			683,972	0.74
TOTAL NET ASSETS			93,218,073	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Credit Floating Rate Fixed Term Bond 2023 - 1
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					JAPAN				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					SOFTBANK GROUP 4%				
					20/04/2023				
					10,000,000 EUR				
					9,684,368				
					1.66				
					SOFTBANK GROUP 5.5%				
					20/04/2023				
					3,732,000 USD				
					3,700,520				
					0.64				
					13,384,888				
					2.30				
BONDS					MEXICO				
CHINA					PEMEX 3.5% 30/01/2023				
CHINA SCE GROUP					13,750,000 USD				
HOLDINGS 7.25% 19/04/2023					13,569,639				
CIFI HOLDINGS GROUP					13,569,639				
5.50% 23/01/2023					2.33				
COUNTRY GARDEN HOLDINGS									
4.75% 17/01/2023									
KWG GROUP HOLDINGS 6%					NETHERLANDS				
14/01/2024					FIAT CHRYSLER AUTOMOBILES				
LOGAN PROPERTY HOLDINGS					5.25% 15/04/2023				
5.25% 23/02/2023					3,000,000 USD				
RONSHINE CHINA HOLDINGS					3,000,382				
8.75% 25/10/2022					0.51				
STATE GRID OVERSEAS INVESTMENT					SIEMENS FINANCIERINGSMAATSCHAPPIJ				
3.125% 22/05/2023					0% 20/02/2023				
6,822,000 USD					1,000,000 EUR				
6,767,911					973,247				
1.16					0.17				
SUNAC CHINA HOLDINGS					SYNGENTA FINANCE 4.441%				
8.35% 19/04/2023					24/04/2023				
8,000,000 USD					7,074,000 USD				
1,169,464					7,058,749				
0.20					11,032,378				
TECENT HOLDINGS FRN					1.89				
19/01/2023									
8,000,000 USD									
7,992,380									
1.38									
TIMES CHINA HOLDINGS					QATAR				
6.60% 02/03/2023					OOREDOO INTERNATIONAL				
5,300,000 USD					FINANCE 3.25% 21/02/2023				
1,369,386					6,522,000 USD				
0.23					6,481,937				
24,438,430					6,481,937				
4.19					1.11				
					SOUTH KOREA				
COLOMBIA					KIA MOTORS 3% 25/04/2023				
COLOMBIA (GOVT) 2.625%					3,000,000 USD				
15/03/2023					2,971,234				
5,000,000 USD					2,971,234				
4,943,413					0.51				
0.85									
4,943,413					0.85				
0.85									
					UNITED STATES				
FRANCE					BOEING 1.875% 15/06/2023				
BANQUE FEDERA CREDIT					7,000,000 USD				
MUTUEL 0.75% 15/06/2023					6,858,088				
6,000,000 EUR					129,147				
5,803,841					0.02				
1.00									
5,803,841					COMMERCIAL METALS				
1.00					4.875% 15/05/2023				
					17,500,000 USD				
					17,421,256				
					2.98				
					ENERGY TRANSFER OPERATING				
					4.25% 15/03/2023				
					6,068,000 USD				
					6,050,116				
					1.04				
					FORD MOTOR CREDIT				
					1.514% 17/02/2023				
					1,500,000 EUR				
					1,457,519				
					0.25				
					PHILIP MORRIS INTERNATIONAL				
					2.125% 10/05/2023				
					1,000,000 USD				
					986,613				
					0.17				
					RANGE RESOURCES 5%				
					15/03/2023				
					16,928,000 USD				
					16,885,538				
					2.89				
					TOYOTA MOTOR CREDIT				
					2.375% 01/02/2023				
					2,000,000 EUR				
					1,962,216				
					0.34				
					51,750,493				
					8.87				
					TOTAL BONDS				
					158,974,767				
					27.28				
					TOTAL TRANSFERABLE SECURITIES				
					ADMITTED TO AN OFFICIAL STOCK				
					EXCHANGE LISTING				
					158,974,767				
					27.28				
GREAT BRITAIN									
FCE BANK 1.615%									
11/05/2023									
5,000,000 EUR									
4,832,038									
0.83									
ROYAL BANK OF SCOTLAND									
GROUP 6.1% 10/06/2023									
5,000,000 USD									
5,006,587									
0.86									
VEDANTA RESOURCES									
7.125% 31/05/2023									
3,000,000 USD									
2,784,978									
0.48									
12,623,603									
2.17									
HONG KONG									
EASY TACTIC 6.5%									
11/07/2027									
6,593,556 USD									
972,641									
0.17									
972,641									
0.17									

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Credit Floating Rate Fixed Term Bond 2023 - 1 (continued)
Statement of investments as at 30 September 2022
(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					NETHERLANDS				
BONDS					EAGLE INTERMEDIATE GLOBAL HOLDING				
AUSTRALIA					5.375% 01/05/2023				
SYDNEY AIRPORT FINANCE	8,600,000	USD	8,552,604	1.47	12,801,000	EUR	9,730,498	1.67	
3.9% 22/03/2023			8,552,604	1.47			9,730,498	1.67	
CANADA					SINGAPORE				
HARVEST OPERATIONS 4.2%	11,500,000	USD	11,482,175	1.97	BOC AVIATION 4.375%				
01/06/2023					02/05/2023				
NORTHWEST ACQUISITIONS	8,500,000	USD	1,488	0.00	4,000,000	USD	3,984,821	0.68	
7.125% 01/11/2022							3,984,821	0.68	
QUEBECOR MEDIA 5.75%	2,395,000	USD	2,392,715	0.41	SOUTH KOREA				
15/01/2023			13,876,378	2.38	HYUNDAI CAPITAL SERVICES				
FRANCE					3.75% 05/03/2023				
BNP PARIBAS 3.5%	3,625,000	USD	3,605,362	0.62	2,300,000	USD	2,290,084	0.39	
01/03/2023			1,613,391	0.28			2,290,084	0.39	
BPCE 2.75% 11/01/2023	1,620,000	USD	5,218,753	0.90	TURKEY				
GREAT BRITAIN					TURKEY (GOVT) 3.25%				
JAGUAR LAND ROVER AUTOMOTIVE	8,250,000	GBP	8,903,746	1.53	23/03/2023				
3.875% 01/03/2023					3,000,000	USD	2,975,915	0.51	
STANDARD CHARTERED	13,000,000	USD	12,947,238	2.22			2,975,915	0.51	
3.95% 11/01/2023			21,850,984	3.75	UNITED STATES				
HONG KONG					7ELEVEN 0.625% 10/02/2023				
CK HUTCHISON INTERNATIONAL	3,086,000	USD	3,061,075	0.53	2,835,000	USD	2,796,274	0.48	
2.75% 29/03/2023			3,061,075	0.53	ADT 4.125% 15/06/2023	17,265,000	USD	17,102,483	2.94
IRELAND					AIR LEASE 2.25%				
AERCAP IRELAND CAPITAL	8,922,000	USD	8,878,946	1.52	15/01/2023				
3.3% 23/01/2023					5,000,000	USD	4,963,094	0.85	
AVOLON HOLDINGS FUNDING	6,462,000	USD	6,462,947	1.11	AIR LEASE 2.75%				
5.5% 15/01/2023					15/01/2023				
PARK AEROSPACE HOLDINGS	12,500,000	USD	12,425,326	2.13	2,000,000	USD	1,988,224	0.34	
4.5% 15/03/2023			27,767,219	4.76	4,340,000	USD	4,320,643	0.74	
ITALY					AVIATION CAPITAL GROUP				
INTESA SANPAOLO 3.375%	17,500,000	USD	17,427,940	2.99	3.875% 01/05/2023				
12/01/2023			17,427,940	2.99	BMW US CAPITAL 3.45%				
JAPAN					12/04/2023				
MITSUBISHI UFJ FINANCIAL GROUP	5,550,000	USD	5,524,144	0.94	6,053,000	USD	6,022,924	1.03	
3.455% 02/03/2023					BOEING 4.508% 01/05/2023				
MIZUHO FINANCIAL GROUP	2,556,000	USD	2,546,674	0.44	2,000,000	USD	1,995,089	0.34	
3.549% 05/03/2023			8,070,818	1.38	CHEVRON PHILLIPS 3.3%				
MEXICO					01/05/2023				
PETROLEOS MEXICANOS	4,000,000	EUR	3,922,350	0.67	4,461,000	USD	4,429,059	0.76	
5.125% 15/03/2023			3,922,350	0.67	CONTINENTAL RESOURCES				
					4.5% 15/04/2023				
					DAIMLER FINANCE NORTH				
					AMERICA 1.75% 10/03/2023				
					DAIMLER FINANCE NORTH				
					AMERICA 3.7% 04/05/2023				
					DCP MIDSTREAM 3.875%				
					15/03/2023				
					DELL INTERNATIONAL				
					5.45% 15/06/2023				
					DISH DBS 5% 15/03/2023				
					ENERGY TRANSFER				
					PARTNERS 3.6% 01/02/2023				
					FORD MOTOR CREDIT				
					3.096% 04/05/2023				
					GENERAL MOTORS				
					FINANCIAL 4.15% 19/06/2023				
					GLENCORE FUNDING 4.125%				
					30/05/2023				
					GOLDMAN SACHS GROUP				
					3.625% 22/01/2023				
					HOSPITALITY PROPERTIES				
					TRUST 4.5% 15/06/2023				
					2,158,000 USD				
					2,104,328				
					0.36				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Credit Floating Rate Fixed Term Bond 2023 - 1 (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
HYUNDAI CAPITAL AMERICA 4.125% 08/06/2023	10,763,000	USD	10,694,786	1.84
JPMORGAN CHASE & CO 3.375% 01/05/2023	250,000	USD	248,588	0.04
MGM RESORTS INTERNATIONAL 6% 15/03/2023	17,000,000	USD	16,997,644	2.93
MORGAN STANLEY 4.1% 22/05/2023	15,000,000	USD	14,975,684	2.57
NISSAN MOTOR ACCEPTANCE CORP 3.45% 15/03/2023	6,123,000	USD	6,075,887	1.04
SIMON PROPERTY GROUP 2.75% 01/06/2023	12,732,000	USD	12,584,327	2.16
SLM 5.5% 25/01/2023	16,300,000	USD	16,318,775	2.80
SPRINGLEAF FINANCE 5.625% 15/03/2023	15,168,000	USD	15,149,525	2.60
TAYLOR MORRISON 5.875% 15/04/2023	13,677,000	USD	13,738,674	2.36
TOTAL SYSTEM SERVICES 3.75% 01/06/2023	3,000,000	USD	2,976,062	0.51
VOLKSWAGEN GROUP OF AMERICA 3.125% 12/05/2023	3,365,000	USD	3,331,406	0.57
WESTERN MIDSTREAM OPERATING FRN 13/01/2023	1,000,000	USD	995,782	0.17
WYNDHAM WORLDWIDE 3.9% 01/03/2023	4,000,000	USD	3,971,140	0.68
			260,250,900	44.67
TOTAL BONDS			388,980,339	66.75
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			388,980,339	66.75
COLLECTIVE INVESTMENT SCHEMES				
IRELAND				
HSBC GLOBAL LIQUIDITY FUND	790	USD	790	0.00
			790	0.00
TOTAL COLLECTIVE INVESTMENT SCHEMES			790	0.00
OTHER TRANSFERABLE SECURITIES				
BONDS				
NEW ZEALAND				
ASB BANK 3.75% 14/06/2023	5,670,000	USD	5,634,309	0.97
			5,634,309	0.97
TOTAL BONDS			5,634,309	0.97
TOTAL OTHER TRANSFERABLE SECURITIES			5,634,309	0.97
TOTAL INVESTMENTS			553,590,205	95.00
OTHER NET ASSETS			29,154,050	5.00
TOTAL NET ASSETS			582,744,255	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Credit Floating Rate Fixed Term Bond 2023 - 2
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					ING BANK 5.8% 25/09/2023				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					SHELL INTERNATIONAL FINANCE 3.5% 13/11/2023				
BONDS					SYNGENTA FINANCE 4.441% 24/04/2023				
CHINA					TURKEY				
CHINA SCE GROUP HOLDINGS 7.25% 19/04/2023	200,000	USD	64,086	0.01	TURKEY (GOVT) 7.25% 23/12/2023	1,750,000	USD	1,759,372	0.36
CIFI HOLDINGS GROUP 5.50% 23/01/2023	5,701,000	USD	2,553,884	0.52	UNITED STATES				
KWG GROUP HOLDINGS 7.875% 01/09/2023	2,650,000	USD	602,668	0.12	BUCKEYE PARTNERS 4.15% 01/07/2023	9,193,000	USD	9,079,506	1.86
LOGAN PROPERTY HOLDINGS 6.5% 16/07/2023	4,500,000	USD	767,030	0.16	GENERAL MOTORS 4.875% 02/10/2023	13,000,000	USD	12,969,918	2.65
SUNAC CHINA HOLDINGS 7.95% 11/10/2023	1,000,000	USD	145,673	0.03	RANGE RESOURCES 5% 15/03/2023	14,540,000	USD	14,503,529	2.97
SUNAC CHINA HOLDINGS 8.35% 19/04/2023	3,000,000	USD	438,549	0.09	SEALED AIR 4.5% 15/09/2023	5,000,000	EUR	4,903,089	1.00
TIMES CHINA HOLDINGS 6.60% 02/03/2023	700,000	USD	180,862	0.04	VMWARE 0.6% 15/08/2023	4,000,000	USD	3,857,396	0.79
TIMES CHINA HOLDINGS 6.75% 16/07/2023	5,000,000	USD	1,042,852	0.21	TOTAL BONDS			153,266,126	31.33
			5,795,604	1.18	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			153,266,126	31.33
COLOMBIA					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
ECOPETROL 5.875% 18/09/2023	8,000,000	USD	7,946,785	1.62	BONDS				
			7,946,785	1.62	CANADA				
GERMANY					FORD CREDIT CANADA 3.5% 30/11/2023				
DEUTSCHE BANK 3.95% 27/02/2023	9,953,000	USD	9,920,937	2.03	FORD CREDIT CANADA 3.742% 08/05/2023	4,000,000	CAD	2,823,491	0.58
VOLKSWAGEN FINANCIAL SERVICES 1.375% 16/10/2023	7,000,000	EUR	6,720,803	1.37	NORTHWEST ACQUISITIONS 7.125% 01/11/2022	4,500,000	USD	788	0.00
			16,641,740	3.40	ROYAL BANK OF CANADA 0.5% 26/10/2023	8,000,000	USD	7,668,551	1.57
GREAT BRITAIN					CHINA				
LLOYDS BANKING GROUP 2.907% VRN 07/11/2023	12,250,000	USD	12,221,102	2.50	BAIDU 3.875% 29/09/2023	14,000,000	USD	13,831,602	2.83
ROYAL BANK OF SCOTLAND GROUP 6% 19/12/2023	14,000,000	USD	14,062,892	2.87				13,831,602	2.83
			26,283,994	5.37	FRANCE				
IRELAND					BPCE 4% 12/09/2023				
AVOLON HOLDINGS FUNDING 5.125% 01/10/2023	15,560,000	USD	15,382,844	3.14	SOCIETE GENERALE 4.25% 14/09/2023	9,191,000	USD	9,094,110	1.86
			15,382,844	3.14				23,853,173	4.88
ITALY					GERMANY				
INTESA SANPAOLO 4% 30/10/2023	7,000,000	EUR	6,903,281	1.41	COMMERZBANK 8.125% 19/09/2023	9,080,000	USD	9,119,535	1.86
			6,903,281	1.41				9,119,535	1.86
NETHERLANDS									
CNH INDUSTRIAL 4.5% 15/08/2023	7,010,000	USD	6,972,622	1.43					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Credit Floating Rate Fixed Term Bond 2023 - 2 (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
GREAT BRITAIN					CENTURYLINK 6.75%				
BRITISH TELECOMMUNICATIONS 4.5% 04/12/2023	1,960,000	USD	1,946,814	0.40	01/12/2023	1,210,000	USD	1,235,627	0.25
JAGUAR LAND ROVER AUTOMOTIVE 3.875% 01/03/2023	4,750,000	GBP	5,126,399	1.05	CONTINENTAL RESOURCES 4.5% 15/04/2023	1,000,000	USD	997,323	0.20
			7,073,213	1.45	DAIMLER TRUCKS FINANCE NORTH AMERICA 1.125% 14/12/2023	5,000,000	USD	4,771,253	0.98
IRELAND					DCP MIDSTREAM 3.875%				
AERCAP IRELAND CAPITAL 1.15% 29/10/2023	4,000,000	USD	3,808,264	0.78	15/03/2023	1,142,000	USD	1,136,278	0.23
AERCAP IRELAND CAPITAL 4.5% 15/09/2023	8,183,000	USD	8,077,015	1.65	DELL INTERNATIONAL 5.45% 15/06/2023	3,600,000	USD	3,611,057	0.74
			11,885,279	2.43	DISH DBS 5% 15/03/2023	420,000	USD	412,715	0.08
ITALY					ENERGY TRANSFER OPERATING 4.2% 15/09/2023				
ENI 4% 12/09/2023	14,150,000	USD	13,987,587	2.86	EQUITABLE FINANCIAL			4,947,795	1.01
			13,987,587	2.86	LIFE GLOBAL 0.5% 17/11/2023	1,810,000	USD	1,724,645	0.35
JAPAN					FORD MOTOR CREDIT 3.37%				
TAKEDA PHARMACEUTICAL 4.4% 26/11/2023	2,000,000	USD	2,000,000	0.41	17/11/2023	4,000,000	USD	3,866,783	0.79
			2,000,000	0.41	GILEAD SCIENCES 0.75%			7,006,000	1.38
MEXICO					29/09/2023				
PETROLEOS MEXICANOS 4.625% 21/09/2023	13,500,000	USD	13,148,806	2.69	GLENCORE FUNDING 4.125%			4,000,000	0.81
			13,148,806	2.69	30/05/2023				
NETHERLANDS					GOLDMAN SACHS GROUP				
EAGLE INTERMEDIATE GLOBAL HOLDING 5.375% 01/05/2023	9,449,000	EUR	7,182,523	1.47	1.217% 06/12/2023	5,000,000	USD	4,798,793	0.98
			7,182,523	1.47	GOLDMAN SACHS GROUP FRN 29/11/2023	5,000,000	USD	5,031,881	1.03
SINGAPORE					HOSPITALITY PROPERTIES				
BOC AVIATION 4.375% 02/05/2023	731,000	USD	728,226	0.15	TRUST 4.5% 15/06/2023	2,842,000	USD	2,771,317	0.57
			728,226	0.15	HYUNDAI CAPITAL AMERICA 1.25% 18/09/2023	2,179,000	USD	2,099,282	0.43
SWEDEN					MGM RESORTS INTERNATIONAL				
SVENSKA HANDELSBANKEN 3.9% 20/11/2023	11,000,000	USD	10,912,481	2.23	6% 15/03/2023	6,000,000	USD	5,999,169	1.23
			10,912,481	2.23	MPT OPERATING PARTNERSHIP 2.55% 05/12/2023	12,500,000	GBP	12,980,530	2.65
SWITZERLAND					MYLAN 4.2% 29/11/2023				
CREDIT SUISSE 0.52% 09/08/2023	6,500,000	USD	6,229,035	1.27	NAVIENT CORP 7.25% 25/09/2023	8,750,000	USD	8,752,131	1.79
			6,229,035	1.27	NISSAN MOTOR ACCEPTANCE 3.875% 21/09/2023	13,250,000	USD	13,055,466	2.66
UNITED STATES					OWENS BROCKWAY 5.875%				
ADT 4.125% 15/06/2023	4,000,000	USD	3,962,348	0.81	15/08/2023	4,380,000	USD	4,354,794	0.89
AIRCATTLE 4.4% 25/09/2023	4,330,000	USD	4,265,084	0.87	SPRINGLEAF FINANCE 8.25% 01/10/2023	9,000,000	USD	9,128,500	1.87
ATHENE GLOBAL FUNDING 1.2% 13/10/2023	8,700,000	USD	8,347,893	1.71	SPRINT 7.875% 15/09/2023	12,000,000	USD	12,194,102	2.49
AVIATION CAPITAL GROUP 3.875% 01/05/2023	6,213,000	USD	6,109,790	1.25	US (GOVT) 0.75%			2,000,000	0.39
BALL 4% 15/11/2023	1,000,000	USD	984,448	0.20	31/12/2023			1,916,094	0.39
BAXTER INTERNATIONAL 0.868% 01/12/2023	6,625,000	USD	6,331,956	1.29	WALGREENS BOOTS ALLIANCE 0.95% 17/11/2023	3,000,000	USD	2,875,553	0.59
BAYER US FINANCE 3.875% 15/12/2023	14,000,000	USD	13,776,004	2.81	WYNDHAM WORLDWIDE 3.9% 01/03/2023	2,000,000	USD	1,985,570	0.41
BOEING 4.508% 01/05/2023	5,000,000	USD	4,987,722	1.02				175,595,012	35.88
					TOTAL BONDS			308,922,715	63.14
					TOTAL TRANSFERABLE SECURITIES			308,922,715	63.14
					TRADED ON ANOTHER REGULATED MARKET				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Credit Floating Rate Fixed Term Bond 2023 - 2 (continued)
 Statement of investments as at 30 September 2022
 (expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
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COLLECTIVE INVESTMENT SCHEMES

IRELAND

HSBC GLOBAL LIQUIDITY FUND	557	USD	557	0.00
			557	0.00
TOTAL COLLECTIVE INVESTMENT SCHEMES			557	0.00
TOTAL INVESTMENTS			462,189,398	94.47
OTHER NET ASSETS			27,064,199	5.53
TOTAL NET ASSETS			489,253,597	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Multi-Asset Income
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					CHINA RESOURCES CEMENT	123,256	HKD	57,154	0.11
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					CHINA SHENHUA ENERGY "H"	28,095	HKD	83,928	0.16
SHARES					DALI FOODS GROUP	131,358	HKD	56,560	0.11
BRAZIL					DONG FENG MOTOR "H"	128,844	HKD	68,937	0.13
BANCO DO BRASIL	11,900	BRL	84,550	0.15	ECOVACS ROBOTICS	2,019	CNY	18,890	0.04
BB SEGURIDADE					FOXCONN INDUSTRIAL				
PARTICIPACOES	11,674	BRL	57,152	0.11	INTERNET	23,200	CNY	27,726	0.05
ENGIE BRASIL ENERGIA	8,913	BRL	63,360	0.12	GUANGZHOU KINGMED				
LOCALIZA RENT A CAR	1,250	BRL	14,046	0.03	DIAGNOSTICS	1,700	CNY	15,113	0.03
LOCALIZA RENT A CAR (BRRENTD01OR9)	3	BRL	6	0.00	HANGZHOU ROBAM				
VALE	1,934	BRL	25,601	0.05	APPLIANCES	3,800	CNY	12,222	0.02
VIBRA ENERGIA	15,965	BRL	50,503	0.10	HENGLI PETROCHEMICAL "A"	20,500	CNY	48,654	0.09
			295,218	0.56	HUAYU AUTOMOTIVE				
CHILE					SYSTEMS	4,900	CNY	11,355	0.02
BANCO DE CHILE	478,881	CLP	42,497	0.08	ICBC "H"	153,685	HKD	72,047	0.14
COMPANIA SUD AMERICANA DE VAPORES	278,464	CLP	19,520	0.04	INDUSTRIAL & COMMERCIAL				
ENERSIS	1,098,303	CLP	31,897	0.06	BANK OF CHINA	64,600	CNY	39,417	0.07
			93,914	0.18	INTCO MEDICAL				
CHINA					TECHNOLOGY	3,800	CNY	10,623	0.02
AGRICULTURAL BANK OF CHINA	100,900	CNY	40,478	0.08	JD HEALTH INTERNATIONAL	10,400	HKD	59,751	0.11
AGRICULTURAL BANK OF CHINA "H"	159,904	HKD	47,870	0.09	JD.COM	450	HKD	11,385	0.02
ALIBABA GROUP HOLDING	17,028	HKD	169,089	0.32	JIANGSU HENGRUI MEDICINE	6,361	CNY	31,318	0.06
BANK OF CHINA "H"	133,000	HKD	43,543	0.08	KINGBOARD LAMINATES				
BANK OF COMMUNICATIONS "A"	31,400	CNY	20,349	0.04	HOLDINGS	25,814	HKD	23,249	0.04
BANK OF COMMUNICATIONS "H"	50,293	HKD	26,524	0.05	LONGI GREEN ENERGY				
CANSINO BIOLOGICS	2,994	HKD	16,992	0.03	TECHNOLOGY	9,689	CNY	65,113	0.12
CHINA CINDA ASSET MANAGEMENT	364,000	HKD	40,342	0.08	MANGO EXCELLENT A	1,300	CNY	4,546	0.01
CHINA CONSTRUCTION BANK "H"	161,239	HKD	93,253	0.18	MEITUAN DIANPING	7,358	HKD	155,223	0.29
CHINA COSCO HOLDINGS	33,600	CNY	51,938	0.10	NETEASE	3,164	HKD	47,763	0.09
CHINA FEIHE	78,310	HKD	54,868	0.10	NEW CHINA LIFE				
CHINA HONGQIAO GROUP	69,520	HKD	57,565	0.11	INSURANCE "H"	33,797	HKD	64,495	0.12
CHINA MEIDONG AUTO HOLDINGS	17,379	HKD	27,497	0.05	NIO COM	1,915	USD	30,755	0.06
CHINA NATIONAL BUILDINGS "H"	84,545	HKD	64,729	0.12	PING AN INSURANCE "H"	1,855	HKD	9,263	0.02
CHINA PACIFIC INSURANCE GROUP "H"	39,586	HKD	72,920	0.14	POP MART INTERNATIONAL				
CHINA PETROLEUM & CHEMICAL "H"	40,000	HKD	17,172	0.03	GROUP	9,600	HKD	17,659	0.03
CHINA RAILWAY SIGNAL & COMMUNICATION	24,972	CNY	14,537	0.03	SG MICRO	1,233	CNY	24,367	0.05
					SHANXI TAIGANG				
					STAINLESS STEEL	22,200	CNY	13,919	0.03
					SHENZHEN OVERSEAS				
					CHINESE TOWN "A"	27,500	CNY	18,554	0.04
					SHENZHEN TRANSSION				
					HOLDINGS	2,663	CNY	21,725	0.04
					SMOORE INTERNATIONAL				
					HOLDINGS	21,704	HKD	25,962	0.05
					TENCENT HOLDINGS	7,651	HKD	259,651	0.50
					WUXI SHANGJI AUTOMATION	1,247	CNY	23,596	0.04
					YEALINK NETWORK				
					TECHNOLOGY	3,518	CNY	31,088	0.06
					ZHEJIANG EXPRESSWAY "H"	86,484	HKD	58,942	0.11
								2,380,616	4.51
COLOMBIA					BANCOLOMBIA	4,208	COP	29,311	0.06
								29,311	0.06

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
EGYPT					MALAYSIA				
EASTERN TOBACCO	54,827	EGP	28,901	0.05	AMMB HOLDINGS	87,400	MYR	73,508	0.14
			28,901	0.05	GENTING	13,300	MYR	12,850	0.02
GREECE					MEXICO				
GREEK ORGANISATION OF FOOTBALL PROGNOSTICS	5,537	EUR	66,611	0.13	COCA-COLA FEMSA	13,945	MXN	81,530	0.15
			66,611	0.13	FIBRA UNO ADMINISTRATION	78,180	MXN	81,573	0.16
HONG KONG					GRUPO MEXICO "B"				
CITIC PACIFIC	85,484	HKD	80,584	0.16		5,083	MXN	17,473	0.03
KINGBOARD CHEMICALS	4,381	HKD	12,390	0.02				180,576	0.34
LENOVO GROUP	105,943	HKD	73,689	0.14	PHILIPPINES				
			166,663	0.32	PHILIPPINE LONG DISTANCE TELEPHONE	880	PHP	22,636	0.04
HUNGARY					POLAND				
OTP BANK	1,837	HUF	33,927	0.06	CYFROWY POLSAT	15,897	PLN	51,659	0.10
			33,927	0.06	KGHM POLSKA MIEDZ	2,311	PLN	41,017	0.08
INDIA					QATAR				
ADANI GREEN ENERGY	3,186	INR	88,541	0.17	QATAR INDUSTRIES	12,361	QAR	57,363	0.11
ADANI TRANSMISSION	420	INR	16,985	0.03				57,363	0.11
AUROBINDO PHARMA	6,056	INR	38,010	0.07	SAUDI ARABIA				
BAJAJ AUTO	2,027	INR	87,900	0.17	ADVANCED PETROCHEMICALS	2,955	SAR	35,119	0.07
BHARAT ELECTRONICS	9,897	INR	12,281	0.02	AL MOUWASAT MEDICAL SERVICES	423	SAR	22,293	0.04
BHARTI INFRATEL	29,193	INR	70,855	0.13	AL RAJHI BANK	4,011	SAR	86,797	0.16
COAL INDIA	30,806	INR	80,375	0.15	BANQUE SAUDI FRANSI	1,748	SAR	19,541	0.04
COLGATE-PALMOLIVE (INDIA)	3,221	INR	64,514	0.12	DR SULAIMAN AL HABIB MEDIC SERVICE GROUP	287	SAR	15,889	0.03
DIVIS LABORATORIES	1,772	INR	80,707	0.15	JARIR MARKETING	1,910	SAR	84,900	0.16
GAIL INDIA	23,394	INR	25,033	0.05	SAUDI ARABIAN FERTILIZER COMPANY	392	SAR	16,485	0.03
HDFC BANK	259	INR	7,284	0.01	SAUDI BASIC INDUSTRIES	1,348	SAR	31,861	0.06
HERO MOTOCORP	2,581	INR	80,877	0.15	SAUDI TELECOM	2,630	SAR	27,546	0.05
HINDUSTAN PETROLEUM	11,860	INR	31,534	0.06	TADAWUL	579	SAR	31,038	0.06
ICICI BANK	459	INR	4,864	0.01				371,469	0.70
INDIAN OIL CORP	94,257	INR	77,571	0.15	SOUTH AFRICA				
INFOSYS	6,245	INR	108,504	0.22	EXXARO RESOURCES	2,183	ZAR	24,513	0.05
ITC	23,448	INR	95,751	0.18	FIRSTRAND	2,758	ZAR	9,327	0.02
NTPC	19,029	INR	37,344	0.07	IMPALA PLATINUM	3,786	ZAR	35,727	0.07
ONGC	3,840	INR	5,985	0.01	KUMBA IRON ORE	2,266	ZAR	49,004	0.09
POWER GRID CORPORATION OF INDIA	14,719	INR	38,394	0.07	MULTICHOICE GROUP	11,269	ZAR	72,351	0.14
RELIANCE INDUSTRIES	1,978	INR	57,813	0.11	SIBANYE STILLWATER	41,798	ZAR	97,747	0.18
TATA CONSULTANCY SERVICE	1,377	INR	50,857	0.10	VODACOM GROUP	10,864	ZAR	73,807	0.14
TATA STEEL	50,650	INR	61,825	0.12				362,476	0.69
TECH MAHINDRA	3,659	INR	45,365	0.09	SOUTH KOREA				
ZOMATO	42,191	INR	32,336	0.06	BIG HIT ENTERTAINMENT	148	KRW	13,965	0.03
			1,301,505	2.47	DONGBU INSURANCE	1,723	KRW	66,478	0.13
INDONESIA					HANA FINANCIAL HOLDINGS				
ADARO ENERGY	192,000	IDR	49,931	0.09	HYUDAI GLOVIS	237	KRW	26,919	0.05
BANK MANDIRI	161,600	IDR	100,021	0.20	HYUNDAI MOBIS	153	KRW	20,426	0.04
BANK RAKYAT INDONESIA	150,900	IDR	44,495	0.08	SOUTH KOREA				
			194,447	0.37	KAKAO GAMES	993	KRW	29,602	0.06
KUWAIT					KB FINANCIAL GROUP				
MOBILE TELECOMMUNICA- TIONS	10,444	KWD	19,712	0.04		1,630	KRW	49,788	0.09
			19,712	0.04					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
KIA MOTORS	1,133	KRW	56,939	0.11	BONDS				
KUMHO PETRO CHEMICAL	233	KRW	18,810	0.04	BRAZIL				
LG ENERGY SOLUTION	181	KRW	53,957	0.10	BRAZIL (GOVT) 0%				
LG UPLUS CORP	5,409	KRW	40,642	0.08	BRAZIL (GOVT) 0%	2,000	BRL	358,075	0.68
POSCO	522	KRW	76,985	0.14	BRAZIL (GOVT) 0%	100	BRL	16,825	0.03
SAMSUNG ELECTRONICS	6,223	KRW	230,964	0.43	BRAZIL (GOVT) 10%	700	BRL	118,121	0.22
SAMSUNG FIRE & MARINE								493,021	0.93
INSURANCE	258	KRW	33,181	0.06	CHILE				
SAMSUNG LIFE INSURANCE	734	KRW	32,013	0.06	CHILE (GOVT) 2.3%				
SD BIOSENSOR	1,084	KRW	20,154	0.04	CHILE (GOVT) 2.3%	60,000,000	CLP	47,153	0.09
WOORI INVESTMENT & SECURITIES	4,221	KRW	26,523	0.05	CHILE (GOVT) 4.7%				
			876,586	1.66	CHILE (GOVT) 5.8%	150,000,000	CLP	137,024	0.26
TAIWAN					CHILE (GOVT) 5.8%	230,000,000	CLP	228,938	0.43
ASE TECHNOLOGY HOLDING	32,442	TWD	81,848	0.16				413,115	0.78
AU OPTRONICS	70,000	TWD	32,410	0.06	CHINA				
CATCHER TECHNOLOGY	15,272	TWD	82,976	0.16	ALIBABA GROUP HOLDING				
CHINA DEVELOPMENT FINANCIAL	97,729	TWD	36,938	0.07	ALIBABA GROUP HOLDING	200,000	USD	179,911	0.34
CHINATRUST FINANCIAL HOLDING	124,541	TWD	77,865	0.15	SINOPEC GROUP OVERSEAS DEVELOPMENT 2.7%	400,000	USD	349,927	0.66
EVERGREEN MAR CORP	9,393	TWD	43,194	0.08				529,838	1.00
FAR EASTERN NEW CENTURY	83,905	TWD	85,494	0.16	COLOMBIA				
LARGAN PRECISION	1,023	TWD	53,971	0.10	ECOPETROL 5.875%				
LITE-ON TECHNOLOGY	37,988	TWD	76,337	0.14	ECOPETROL 5.875%	60,000	USD	36,334	0.07
MEDIA TEK	2,887	TWD	50,104	0.09	TITULOS DE TESORERIA B				
MOMO.COM	1,550	TWD	26,070	0.05	TITULOS DE TESORERIA B	650,000,000	COP	121,413	0.23
TAIWAN SEMICONDUCTOR MANUFACTURING	38,402	TWD	510,431	0.97	TITULOS DE TESORERIA B	2,315,100,000	COP	382,374	0.72
UNITED MICRO ELECTRONICS	48,895	TWD	55,057	0.10				540,121	1.02
WAN HAI LINES	7,062	TWD	14,858	0.03	EGYPT				
YUANTA FINANCIAL HOLDINGS	23,720	TWD	14,606	0.03	EGYPT (GOVT) 5.25%				
			1,242,159	2.35	EGYPT (GOVT) 5.25%	200,000	USD	156,366	0.30
THAILAND								156,366	0.30
KRUNG THAI BANK	99,100	THB	43,875	0.08	GREAT BRITAIN				
PTT OIL & RETAIL BUSINESS	26,100	THB	17,817	0.03	ANTOFAGASTA 5.625%				
SCB X PCL	400	THB	1,103	0.00	ANTOFAGASTA 5.625%	200,000	USD	184,414	0.35
SIAM COMMERCIAL BANK	32,400	THB	60,987	0.12				184,414	0.35
			123,782	0.23	HUNGARY				
TURKEY					HUNGARY (GOVT) 5.25%				
SABANCI HOLDING	16,477	TRY	22,949	0.04	HUNGARY (GOVT) 5.25%	200,000	USD	181,466	0.34
TURKIYE IS BANKASI "C"	87,597	TRY	35,533	0.07	HUNGARY (GOVT) 5.5%				
			58,482	0.11	HUNGARY (GOVT) 5.5%	200,000	USD	169,985	0.32
UNITED ARAB EMIRATES					HUNGARY (GOVT) 7.625%				
ABU DHABI ISLAMIC BANK	11,762	AED	28,980	0.05	HUNGARY (GOVT) 7.625%	40,000	USD	39,775	0.08
ALDAR PROPERTIES	45,855	AED	52,559	0.10				391,226	0.74
			81,539	0.15	INDONESIA				
TOTAL SHARES			8,166,927	15.47	INDONESIA (GOVT) 3.2%				
					INDONESIA (GOVT) 3.2%	200,000	USD	124,633	0.24
					INDONESIA (GOVT) 4.2%	350,000	USD	268,913	0.51

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INDONESIA (GOVT) 4.65% 20/09/2032	200,000	USD	188,487	0.36	OMAN				
INDONESIA (GOVT) 6.625% 15/05/2033	3,200,000,000	IDR	197,672	0.37	OMGRID FUNDING 5.196% 16/05/2027	200,000	USD	180,730	0.34
INDONESIA (GOVT) 7.5% 15/06/2035	4,958,000,000	IDR	326,330	0.62				180,730	0.34
			1,106,035	2.10	PANAMA				
KAZAKHSTAN					AEROPUERTO INTERNACIONAL 5.125% 11/08/2061	200,000	USD	144,560	0.27
KAZMUNAYGAS NATIONAL 4.75% 19/04/2027	400,000	USD	335,047	0.63				144,560	0.27
KAZMUNAYGAS NATIONAL 5.75% 19/04/2047	300,000	USD	199,961	0.38	PERU				
			535,008	1.01	PETROLEOS DEL PERU 5.625% 19/06/2047	200,000	USD	119,227	0.23
MACAU								119,227	0.23
SANDS CHINA 5.125% 08/08/2025	761,000	USD	686,004	1.30	POLAND				
			686,004	1.30	POLAND (GOVT) 0.25% 25/10/2026	3,100,000	PLN	473,238	0.90
MALAYSIA					POLAND (GOVT) 2.5% 25/07/2026	3,500,000	PLN	594,892	1.12
MALAYSIA (GOVT) 2.632% 15/04/2031	200,000	MYR	37,664	0.07	POLAND (GOVT) 3.25% 25/07/2025	1,920,000	PLN	348,670	0.66
MALAYSIA (GOVT) 3.465% 15/10/2030	595,000	MYR	119,972	0.23				1,416,800	2.68
MALAYSIA (GOVT) 3.8% 17/08/2023	1,900,000	MYR	412,288	0.78	QATAR				
MALAYSIA (GOVT) 3.899% 16/11/2027	2,180,000	MYR	467,380	0.88	QATAR (GOVT) 4.4% 16/04/2050	200,000	USD	176,399	0.33
MALAYSIA (GOVT) 4.254% 31/05/2035	500,000	MYR	102,963	0.20	QATAR (GOVT) 4.817% 14/03/2049	255,000	USD	236,370	0.45
			1,140,267	2.16	QATAR (GOVT) 5.103% 23/04/2048	310,000	USD	300,336	0.57
MEXICO					QATAR PETROLEUM 3.125% 12/07/2041	200,000	USD	146,199	0.28
COMISION FEDERAL DE ELECTRICIDA 4.688% 15/05/2029	200,000	USD	167,181	0.32				859,304	1.63
INFRAESTRUCTURA ENERGETICA 4.75% 15/01/2051	200,000	USD	136,356	0.26	ROMANIA				
MEX BONOS DESARR 5.75% 05/03/2026	116,000	MXN	507,212	0.96	ROMANIA (GOVT) 3% 14/02/2031	50,000	USD	35,680	0.07
MEXICO (GOVT) 7.5% 03/06/2027	415,000	MXN	1,893,181	3.59	ROMANIA (GOVT) 4% 14/02/2051	150,000	USD	83,875	0.16
MEXICO (GOVT) 8.5% 18/11/2038	82,000	MXN	368,971	0.70	ROMANIA (GOVT) 5.125% 15/06/2048	74,000	USD	51,806	0.10
PETROLEOS MEXICANOS 6.5% 13/03/2027	150,000	USD	126,142	0.24	ROMANIA (GOVT) 5.8% 26/07/2027	1,700,000	RON	300,355	0.56
			3,199,043	6.07	ROME (GOVT) 6% 25/05/2034	160,000	USD	134,732	0.26
NETHERLANDS								606,448	1.15
GREENKO DUTCH 3.85% 29/03/2026	200,000	USD	157,621	0.30	SAUDI ARABIA				
			157,621	0.30	SAUDI ARABIA (GOVT) 3.45% 02/02/2061	200,000	USD	136,166	0.26
NIGERIA					SAUDI ARABIA (GOVT) 4.5% 26/10/2046	200,000	USD	169,313	0.32
NIGERIA (GOVT) 6.125% 28/09/2028	200,000	USD	133,096	0.25	SAUDI ARABIA (GOVT) 5.25% 16/01/2050	200,000	USD	188,035	0.35
NIGERIA (GOVT) 8.375% 24/03/2029	200,000	USD	143,497	0.27	SAUDI ARABIAN OIL 3.25% 24/11/2050	200,000	USD	134,726	0.26
			276,593	0.52				628,240	1.19

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SOUTH AFRICA					KANZHUN	825	USD	14,400	0.03
ABSA GROUP 6.375% VRN PERP	200,000	USD	171,970	0.33	PINDUODUO	1,897	USD	119,284	0.22
SOUTH AFRICA (GOVT) 7% 28/02/2031	13,600,000	ZAR	585,892	1.11	TOTAL DEPOSITARY RECEIPTS			162,535	0.30
SOUTH AFRICA (GOVT) 8% 31/01/2030	7,700,000	ZAR	367,324	0.70				255,785	0.48
SOUTH AFRICA (GOVT) 8.5% 31/01/2037	13,100,000	ZAR	563,903	1.07	PREFERRED SHARES				
			1,689,089	3.21	BRAZIL				
SRI LANKA					BANCO BRADESCO	28,886	BRL	105,902	0.19
SRI LANKA (GOVT) 7.55% 28/03/2030	200,000	USD	50,535	0.10	PETROBRAS	7,500	BRL	40,836	0.08
			50,535	0.10				146,738	0.27
THAILAND					COLOMBIA				
THAILAND (GOVT) 1.585% 17/12/2035	7,000,000	THB	147,364	0.28	BANCOLOMBIA	2,991	COP	18,549	0.04
THAILAND (GOVT) 3.3% 17/06/2038	8,900,000	THB	222,092	0.42				18,549	0.04
			369,456	0.70	SOUTH KOREA				
TURKEY					SAMSUNG ELECTRONICS	903	KRW	29,601	0.06
TURKEY (GOVT) 5.125% 17/02/2028	200,000	USD	155,945	0.30				29,601	0.06
			155,945	0.30	TOTAL PREFERRED SHARES			194,888	0.37
UKRAINE					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			25,461,355	48.24
UKRAINE (GOVT) 0% VRN 31/05/2040	190,000	USD	54,472	0.10	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
UKRAINE (GOVT) 7.75% 01/09/2027	200,000	USD	43,031	0.08	SHARES				
			97,503	0.18	SOUTH KOREA				
UNITED ARAB EMIRATES					INDUSTRIAL BANK OF KOREA	11,511	KRW	76,595	0.15
ABU DHABI (GOVT) 3.875% 16/04/2050	200,000	USD	163,238	0.31				76,595	0.15
ABU DHABI (GOVT) 4.05% 07/07/2032	250,000	USD	235,444	0.44	TOTAL SHARES			76,595	0.15
ABU DHABI NATIONAL ENERGY 4% 03/10/2049	200,000	USD	166,425	0.32	BONDS				
			565,107	1.07	ARGENTINA				
UZBEKISTAN					ARGENTINA (GOVT) 0.125% 09/07/2030	264	USD	54	0.00
UZBEKNEFTEGAZ 4.75% 16/11/2028	200,000	USD	152,139	0.29	ARGENTINA (GOVT) 0.125% 09/01/2038	45,000	USD	10,702	0.02
			152,139	0.29				10,756	0.02
TOTAL BONDS					AUSTRIA				
			16,843,755	31.92	SUZANO AUSTRIA 3.75% 15/01/2031	100,000	USD	77,831	0.15
DEPOSITARY RECEIPTS								77,831	0.15
BRAZIL					BRAZIL				
AMBEV	32,662	USD	93,250	0.18	BRAZIL (GOVT) 0% 01/01/2024	11,900	BRL	1,892,162	3.58
			93,250	0.18	MC BRAZIL DOWNSTREAM TRADING 7.25% 30/06/2031	200,000	USD	149,706	0.28
CHINA								2,041,868	3.86
AUTOHOME	981	USD	28,851	0.05					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CHILE					MEXICO				
CHILE (GOVT) 2.45%					BANCO MERCANTIL DEL NORTE				
31/01/2031	200,000	USD	161,150	0.31	SAGRAN 5.875% VRN PERP	200,000	USD	164,364	0.30
CHILE (GOVT) 3.24%					BRASKEM IDESAPI 6.99%				
06/02/2028	200,000	USD	181,185	0.34	20/02/2032	200,000	USD	131,822	0.25
CHILE (GOVT) 4.34%					COMISION FEDERAL DE ELECTRICIDA				
07/03/2042	400,000	USD	320,120	0.61	3.875% 26/07/2033	200,000	USD	140,108	0.27
EMPRESA NACIONAL DEL					MEXICO (GOVT) 3.5%				
PETROLEO 3.75% 05/08/2026	400,000	USD	359,942	0.68	12/02/2034	200,000	USD	152,756	0.29
			1,022,397	1.94	MEXICO (GOVT) 4.5%				
COLOMBIA					22/04/2029	380,000	USD	353,088	0.66
ECOPETROL 5.375%					PETROLEOS MEXICANOS				
26/06/2026	70,000	USD	63,696	0.12	6.35% 12/02/2048	55,000	USD	29,865	0.06
			63,696	0.12	PETROLEOS MEXICANOS				
CZECH REPUBLIC					6.7% 16/02/2032	183,000	USD	129,841	0.25
CZECH (GOVT) 1%					PETROLEOS MEXICANOS				
26/06/2026	11,000,000	CZK	374,274	0.71	6.875% 04/08/2026	150,000	USD	135,460	0.26
CZECH (GOVT) 4.2%					PETROLEOS MEXICANOS				
04/12/2036	2,400,000	CZK	85,559	0.16	6.95% 28/01/2060	25,000	USD	14,042	0.03
			459,833	0.87	PETROLEOS MEXICANOS				
DOMINICAN REPUBLIC					7.69% 23/01/2050	40,000	USD	24,721	0.05
DOMINIC (GOVT) 5.5%								1,276,067	2.42
22/02/2029	150,000	USD	130,164	0.25	NETHERLANDS				
DOMINIC (GOVT) 5.875%					PROSUS 3.257% 19/01/2027	200,000	USD	169,596	0.32
30/01/2060	200,000	USD	132,763	0.25	PROSUS 4.987% 19/01/2052	200,000	USD	131,008	0.25
			262,927	0.50				300,604	0.57
ECUADOR					PANAMA				
ECUADOR (GOVT) 0.5%					PANAMA (GOVT) 3.16%				
31/07/2030	150,000	USD	71,944	0.14	23/01/2030	200,000	USD	164,444	0.31
			71,944	0.14	PANAMA (GOVT) 3.87%				
INDIA					23/07/2060	360,000	USD	216,327	0.41
RELIANCE INDUSTRIES					PANAMA (GOVT) 4.5%				
2.875% 12/01/2032	250,000	USD	196,821	0.37	01/04/2056	200,000	USD	136,417	0.26
			196,821	0.37				517,188	0.98
INDONESIA					PERU				
FREEPOR INDONESIA					FONDO MIVIVIENDA 4.625%				
5.315% 14/04/2032	200,000	USD	166,069	0.31	12/04/2027	200,000	USD	187,924	0.36
INDONESIA (GOVT) 5.35%					PERU (GOVT) 2.78%				
11/02/2049	200,000	USD	178,153	0.34	01/12/2060	150,000	USD	82,837	0.16
			344,222	0.65	PERU (GOVT) 3% 15/01/2034	300,000	USD	227,606	0.43
LUXEMBOURG					PERU (GOVT) 6.95%				
EIG PEARL HOLDINGS					12/08/2031	1,000,000	PEN	225,619	0.42
3.545% 31/08/2036	200,000	USD	160,042	0.30				723,986	1.37
KENBOURNE INVESTMENT					PHILIPPINES				
4.7% 22/01/2028	200,000	USD	153,527	0.29	PHILIPPINES (GOVT)				
			313,569	0.59	3.95% 20/01/2040	275,000	USD	218,987	0.41
MALAYSIA					PHILIPPINES (GOVT) 4.2%				
MALAYSIA (GOVT) 3.757%					29/03/2047	200,000	USD	156,159	0.30
22/05/2040	700,000	MYR	130,907	0.25				375,146	0.71
PETRONAS CAPITAL 4.8%					QATAR				
21/04/2060	205,000	USD	184,820	0.35	QNB FINANCE 6.9%				
			315,727	0.60	23/01/2025	6,000,000,000	IDR	383,150	0.73
								383,150	0.73

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SOUTH AFRICA					SBERBANK*	66,813	RUB	-	0.00
SOUTH AFRICA (GOVT)					TATNEFT*	20,867	RUB	-	0.00
8.25% 31/03/2032	1,600,000	ZAR	73,305	0.14				-	0.00
SOUTH AFRICA (GOVT)					TOTAL SHARES			-	0.00
8.875% 28/02/2035	16,700,000	ZAR	761,162	1.44				-	0.00
			834,467	1.58	BONDS				
UNITED STATES					CHILE				
SIERRACOL ENERGY ANDINA					CORP NACIONAL DEL COBRE				
6% 15/06/2028	200,000	USD	131,686	0.25	DE CHILE 3% 30/09/2029	440,000	USD	371,166	0.70
			131,686	0.25				371,166	0.70
URUGUAY					MALAYSIA				
URUGUAY (GOVT) 5.1%					MALAYSIA (GOVT) 3.955%				
18/06/2050	350,000	USD	322,108	0.61	15/09/2025	1,675,000	MYR	362,243	0.69
URUGUAY (GOVT) 8.25%								362,243	0.69
21/05/2031	800,000	UYU	15,909	0.03	PERU				
			338,017	0.64	PERU (GOVT) 6.35%				
TOTAL BONDS			10,061,902	19.06	12/08/2028	200,000	PEN	46,052	0.09
TOTAL TRANSFERABLE SECURITIES			10,138,497	19.21				46,052	0.09
TRADED ON ANOTHER REGULATED MARKET					POLAND				
COLLECTIVE INVESTMENT SCHEMES					POLAND (GOVT) 2.5%				
IRELAND					25/07/2027	200,000	PLN	32,745	0.06
HSBC GLOBAL LIQUIDITY								32,745	0.06
FUND	5,174,811	USD	5,174,811	9.81	RUSSIAN FEDERATION				
			5,174,811	9.81	RUSSIA (GOVT) 6.9%				
LUXEMBOURG					23/05/2029*	32,400,000	RUB	-	0.00
HGIF ASIA HIGH YIELD					RUSSIA (GOVT) 7%				
BOND INC	473,395	USD	2,688,884	5.09	25/01/2023*	13,000,000	RUB	-	0.00
			2,688,884	5.09	RUSSIA (GOVT) 7.7%				
TOTAL COLLECTIVE INVESTMENT SCHEMES			7,863,695	14.90	23/03/2033*	24,200,000	RUB	-	0.00
MONEY MARKET INSTRUMENTS					RUSSIA (GOVT) 7.75%				
TREASURY BILLS					16/09/2026*	24,000,000	RUB	-	0.00
UNITED STATES								-	0.00
US (GOVT) 0% 13/10/2022	750,000	USD	749,522	1.42	TOTAL BONDS			812,206	1.54
US (GOVT) 0% 10/11/2022	2,000,000	USD	1,994,397	3.78	PREFERRED SHARES				
US (GOVT) 0% 17/11/2022	4,100,000	USD	4,085,551	7.74	RUSSIAN FEDERATION				
			6,829,470	12.94	SURGUTNEFTEGAZ*	218,700	RUB	-	0.00
TOTAL TREASURY BILLS			6,829,470	12.94				-	0.00
TOTAL MONEY MARKET INSTRUMENTS			6,829,470	12.94	TOTAL PREFERRED SHARES			-	0.00
OTHER TRANSFERABLE SECURITIES					TOTAL OTHER TRANSFERABLE SECURITIES			812,206	1.54
SHARES					TOTAL INVESTMENTS			51,105,223	96.83
RUSSIAN FEDERATION					OTHER NET ASSETS			1,674,737	3.17
GAZPROM*	17,530	RUB	-	0.00	TOTAL NET ASSETS			52,779,960	100.00
POLYUS GOLD*	613	RUB	-	0.00					

*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 2022

Managed Solutions - Asia Focused Conservative
Statement of investments as at 30 September 2022
(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				
					AIA GROUP 3.2% 16/09/2040				
					AIRPORT AUTHORITY 2.1% VRN PERP				
					BANK OF EAST ASIA 4% VRN 29/05/2030				
					CHINA CHINDA FINANCE 5.625% 14/05/2024				
					CHINA OVERSEAS GRAND OCEANS FINANCE 2.45% 09/02/2026				
					CHINA OVERSEAS VIII 3.05% 27/11/2029				
					CITIC 2.875% 17/02/2027				
					CK HUTCHISON INTERNATIONAL 3.5% 05/04/2027				
					CNAC HK FINBRIDGE 4.875% 14/03/2025				
					DAH SING BANK 3% VRN 02/11/2031				
					HONG KONG (GOVT) 0.8% 27/08/2027				
					HUARONG FINANCE 2.125% 30/09/2023				
					HUARONG FINANCE 2019 3.25% 13/11/2024				
					HUARONG FINANCE 3.75% 29/05/2024				
					JOY TREASURE ASSETS HOLDINGS 2.75% 17/11/2030				
					LENOVO GROUP 5.831% 27/01/2028				
					NAN FUNG TREASURY 5% PERP				
					SHANGHAI COMMERCIAL BANK 5% VRN 17/01/2029				
					VANKE REAL ESTATE HONG KONG 5.35% 11/03/2024				
					188,279 0.56				
					5,762,691 17.11				
					INDIA				
					ICICI BANK DUBAI 4% 18/03/2026				
					NTPC 4.5% 19/03/2028				
					REC 2.75% 13/01/2027				
					175,044 0.52				
					553,971 1.65				
					INDONESIA				
					BANK MANDIRI PERSERO 3.75% 11/04/2024				
					INDOFOOD CBP SUKSES				
					MAKMUR 3.541% 27/04/2032				
					INDONESIA (GOVT) 8.25% 15/06/2032				
					12,431,000,000 IDR				
					861,639 2.56				
					1,205,438 3.58				
CHINA									
ALIBABA GROUP HOLDING 3.4% 06/12/2027	200,000	USD	179,911	0.53					
ALIBABA GROUP HOLDING 4.2% 06/12/2047	200,000	USD	145,790	0.43					
BANK OF CHINA 5% 13/11/2024	400,000	USD	400,584	1.18					
CCBL CAYMAN 1.6% 15/09/2026	200,000	USD	175,629	0.52					
CHINA CONSTRUCTION BANK CORP 2.45% VRN 24/06/2030	200,000	USD	187,119	0.56					
CHINA DEVELOPMENT BANK 2.875% VRN 28/09/2030	200,000	USD	185,981	0.55					
CHINA MODERN DAIRY HOLDINGS 2.125% 14/07/2026	200,000	USD	169,113	0.50					
CHINA RESOURCES LAND 3.75% VRN PERP	400,000	USD	376,431	1.12					
CNOOC FINANCE 5% 02/05/2042	350,000	USD	319,114	0.95					
CONTEMPORARY RUIDING DEVELOPMENT 1.5% 09/09/2026	200,000	USD	171,888	0.51					
INDUSTRIAL AND COMMERCIAL BANK OF CHINA 4.875% 21/09/2025	400,000	USD	399,088	1.19					
LONGFOR GROUP HOLDINGS 3.95% 16/09/2029	200,000	USD	133,499	0.40					
SF HOLDING INVESTMENT 2021 3.125% 17/11/2031	200,000	USD	161,908	0.48					
SHANGHAI PORT GROUP DEVELOPMENT 2.85% 11/09/2029	200,000	USD	176,214	0.52					
TENCENT HOLDINGS 3.8% 11/02/2025	200,000	USD	194,763	0.58					
TENCENT MUSIC ENTERTAINMENT 1.375% 03/09/2025	200,000	USD	177,471	0.53					
YONGDA INVESTMENT 2.25% 16/06/2025	200,000	USD	184,251	0.55					
YUNDA HOLDING INVESTMENT 2.25% 19/08/2025	200,000	USD	177,258	0.53					
ZHONGSHENG GROUP HOLDINGS 3% 13/01/2026	200,000	USD	176,531	0.52					
			4,092,543	12.15					
GREAT BRITAIN									
PRUDENTIAL 2.95% VRN 03/11/2033	200,000	USD	153,694	0.46					
			153,694	0.46					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Managed Solutions - Asia Focused Conservative (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SINGAPORE					CDBL FUNDING 3.5% 24/10/2027				
BOC AVIATION 3.25% 29/04/2025	200,000	USD	189,423	0.56	200,000	USD	183,038	0.54	
DBS GROUP HOLDINGS 3.3% VRN PERP	400,000	USD	365,785	1.08	CHINA CINDA FINANCE 4.25% 23/04/2025	200,000	USD	191,423	0.57
ONGC VIDESH VANKORNEFT 3.75% 27/07/2026	200,000	USD	187,092	0.56	ENN ENERGY HOLDINGS 4.625% 17/05/2027	200,000	USD	195,087	0.58
OVERSEAS CHINESE BANKING 1.832% VRN 10/09/2030	200,000	USD	179,304	0.53	TENCENT HOLDINGS 3.28% 11/04/2024	200,000	USD	195,239	0.58
OVERSEAS CHINESE BANKING 4.602% VRN 15/06/2032	200,000	USD	190,367	0.57	TENCENT HOLDINGS 3.975% 11/04/2029	500,000	USD	451,302	1.34
UNITED OVERSEAS BANK 3.875% VRN PERP	200,000	USD	193,722	0.58				1,387,201	4.12
			1,305,693	3.88	HONG KONG				
SOUTH KOREA					CK HUTCHISON INTERNATIONAL 2.5% 08/05/2030				
KOOKMIN BANK 4.35% VRN PERP	400,000	USD	389,251	1.16	200,000	USD	167,903	0.50	
KOOKMIN BANK 4.5% 01/02/2029	200,000	USD	187,999	0.56				167,903	0.50
LOTTE PROPERTY DEVELOPMENT 4.5% 01/08/2025	200,000	USD	196,374	0.58	INDIA				
SHINHAN BANK 3.875% 24/03/2026	200,000	USD	189,160	0.56	RELIANCE INDUSTRIES 3.667% 30/11/2027				
SHINHAN BANK 4% 23/04/2029	200,000	USD	182,117	0.54	250,000	USD	229,993	0.68	
SHINHAN FINANCIAL GROUP 3.34% VRN 05/02/2030	200,000	USD	187,972	0.56				229,993	0.68
SHINHAN FINANCIAL GROUP 5.875% VRN PERP	200,000	USD	198,886	0.59	INDONESIA				
			1,531,759	4.55	FREEPORT INDONESIA 5.315% 14/04/2032				
THAILAND					200,000				
MINOR INTERNATIONAL 2.7% VRN PERP	200,000	USD	180,066	0.53	200,000	USD	166,069	0.49	
MINOR INTERNATIONAL 3.1% VRN PERP	200,000	USD	195,286	0.58				166,069	0.49
PTTEP TREASURY CENTER 2.587% 10/06/2027	200,000	USD	177,157	0.53	SINGAPORE				
THAI OIL TREASURY CENTER 4.875% 23/01/2043	200,000	USD	158,022	0.47	BOC AVIATION 3.5% 18/09/2027				
			710,531	2.11	200,000	USD	183,703	0.55	
			15,316,320	45.49				183,703	0.55
TOTAL BONDS					SOUTH KOREA				
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					HANWHA LIFE INSURANCE 3.379% VRN 04/02/2032				
					200,000				
					POSCO 4.375% 04/08/2025				
					200,000				
					TAIWAN				
					TSMC GLOBAL 1.75% 23/04/2028				
					200,000				
					UNITED STATES				
					TSMC ARIZONA 3.875% 22/04/2027				
					200,000				
					US (GOVT) 2.75% 15/08/2032				
					70,000				
					TOTAL BONDS				
					TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
					COLLECTIVE INVESTMENT SCHEMES				
					LUXEMBOURG				
					HGIF ASIA EX JAPAN EQUITY "ZD"				
					81,534				
					USD				
					4,242,607				
					12.60				
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET									
BONDS									
CHINA									
BAIDU 1.625% 23/02/2027	200,000	USD	171,112	0.51					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Managed Solutions - Asia Focused Conservative (continued)
 Statement of investments as at 30 September 2022
 (expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
HGIF ASIA HIGH YIELD BOND INC	1,049,722	USD	5,962,420	17.70
HGIF ASIAN CURRENCY BOND "ZD"	771,636	USD	5,288,018	15.71
			15,493,045	46.01
TOTAL COLLECTIVE INVESTMENT SCHEMES			15,493,045	46.01
TOTAL INVESTMENTS			33,733,596	100.19
OTHER NET LIABILITIES			(63,825)	(0.19)
TOTAL NET ASSETS			33,669,771	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Managed Solutions - Asia Focused Growth
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					TAIWAN				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					MEDIATEK	38,000	TWD	659,485	2.75
SHARES					TAIWAN SEMICONDUCTOR MANUFACTURING	94,000	TWD	1,249,426	5.21
CHINA					TOTAL SHARES			14,199,801	59.23
ALIBABA GROUP HOLDING	15,500	HKD	153,916	0.64	DEPOSITARY RECEIPTS				
ARCHOSAUR GAMES	827,000	HKD	297,092	1.24	CHINA				
BAIDU	59,900	HKD	870,659	3.62	PINDUODUO	8,638	USD	543,157	2.26
CHINA LONGYUAN POWER "H"	383,000	HKD	480,586	2.00	TENCENT MUSIC ENTERTAINMENT GROUP	81,782	USD	339,395	1.42
LONGI GREEN ENERGY TECHNOLOGY	73,000	CNY	490,582	2.05				882,552	3.68
MEITUAN DIANPING	26,200	HKD	552,710	2.31	SINGAPORE				
PING AN INSURANCE "H"	71,000	HKD	354,552	1.48	SEA LTD	6,321	USD	355,683	1.48
TENCENT HOLDINGS	14,600	HKD	495,476	2.07				355,683	1.48
WULIANGYE YIBIN	24,100	CNY	572,080	2.39	TOTAL DEPOSITARY RECEIPTS			1,238,235	5.16
WUXI BIOLOGICS	131,000	HKD	791,016	3.29	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			15,438,036	64.39
			5,058,669	21.09	COLLECTIVE INVESTMENT SCHEMES				
HONG KONG					IRELAND				
AIA GROUP	111,600	HKD	930,486	3.88	HSBC GLOBAL LIQUIDITY FUND	179,795	USD	179,795	0.75
AKESO	34,000	HKD	93,988	0.39				179,795	0.75
HK EXCHANGES & CLEARING	16,300	HKD	559,814	2.34	LUXEMBOURG				
			1,584,288	6.61	HGIF ASIA HIGH YIELD BOND INC	686,414	USD	3,898,830	16.26
INDIA					HGIF ASIAN CURRENCY BOND "ZD"	598,159	USD	4,099,185	17.10
DLF	57,767	INR	253,290	1.06				7,998,015	33.36
GLENMARK PHARMACEUTICALS	167,947	INR	802,356	3.35	TOTAL COLLECTIVE INVESTMENT SCHEMES			8,177,810	34.11
HCL TECHNOLOGIES	48,698	INR	558,118	2.33	OTHER TRANSFERABLE SECURITIES				
RELIANCE INDUSTRIES	6,581	INR	192,351	0.80	SHARES				
ZEE ENTERTAINMENT ENTERPRISES	60,565	INR	192,189	0.80	CHINA				
			1,998,304	8.34	SHIMAO PROPERTY HOLDINGS*	630,000	HKD	150,078	0.63
INDONESIA					TOTAL SHARES			150,078	0.63
UNITED TRACTOR TBK	202,300	IDR	436,086	1.82	TOTAL OTHER TRANSFERABLE SECURITIES			150,078	0.63
			436,086	1.82	TOTAL INVESTMENTS			23,765,924	99.13
LUXEMBOURG					OTHER NET ASSETS			208,048	0.87
L'OCCITANE INTERNATIONAL	291,750	HKD	886,411	3.70	TOTAL NET ASSETS			23,973,972	100.00
			886,411	3.70					
NETHERLANDS									
PROSUS	5,662	EUR	298,860	1.25					
			298,860	1.25					
SOUTH KOREA									
KB FINANCIAL GROUP	24,545	KRW	749,715	3.13					
SK HYNIX	4,911	KRW	285,248	1.19					
SK INNOVATION	2,663	KRW	267,100	1.11					
SK SQUARE	28,741	KRW	726,209	3.03					
			2,028,272	8.46					

*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 2022

Managed Solutions - Asia Focused Income
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					WIWYNN	40,000	TWD	1,017,985	0.28
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					TOTAL SHARES			19,075,782	5.20
SHARES					BONDS			112,616,071	30.68
CHINA					AUSTRALIA				
BAIDU	360,900	HKD	5,245,760	1.43	PERENTI FINANCE 6.5% 07/10/2025	713,000	USD	655,734	0.18
CHINA CONSTRUCTION BANK "H"	9,075,000	HKD	5,248,539	1.43				655,734	0.18
CHINA RESOURCES CEMENT CHINA STATE CONSTRUCTION INTERNATIONAL	6,356,000	HKD	2,947,278	0.80	CANADA				
ICBC "H"	4,536,000	HKD	4,593,842	1.25	NEXEN 7.5% 30/07/2039	1,500,000	USD	1,742,131	0.47
PING AN INSURANCE "H"	10,223,000	HKD	4,792,499	1.31				1,742,131	0.47
TENCENT HOLDINGS	920,500	HKD	4,596,696	1.25	CHINA				
	60,000	HKD	2,036,204	0.55	AGILE GROUP HOLDINGS 5.5% 17/05/2026	400,000	USD	111,617	0.03
			29,460,818	8.02	AGILE GROUP HOLDINGS 5.75% 02/01/2025	450,000	USD	140,420	0.04
HONG KONG					ALIBABA GROUP HOLDING 3.4% 06/12/2027	2,000,000	USD	1,799,107	0.49
AIA GROUP	913,400	HKD	7,615,642	2.07	ALIBABA GROUP HOLDING 4.2% 06/12/2047	1,000,000	USD	728,951	0.20
HK EXCHANGES & CLEARING	147,600	HKD	5,069,231	1.38	BANK OF CHINA 5% 13/11/2024	1,200,000	USD	1,201,750	0.33
NEW WORLD DEVELOPMENT	1,716,000	HKD	4,874,814	1.33	CENTRAL CHINA REAL ESTATE 7.65% 27/08/2023	250,000	USD	73,660	0.02
			17,559,687	4.78	CHALCO HONG KONG				
INDIA					INVESTMENT 2.1% 28/07/2026	740,000	USD	662,581	0.18
BHARTI INFRATEL	1,760,839	INR	4,273,784	1.16	CHINA CONSTRUCTION BANK 2.85% VRN 21/01/2032	1,000,000	USD	919,132	0.25
HCL TECHNOLOGIES	480,093	INR	5,502,248	1.51	CHINA CONSTRUCTION BANK CORP 2.45% VRN 24/06/2030	2,000,000	USD	1,871,189	0.51
INDIA GRID TRUST	1,522,395	INR	2,675,893	0.73	CHINA CONSTRUCTION BANK CORP 4.25% VRN 27/02/2029	1,000,000	USD	988,706	0.27
INFOSYS	21,545	INR	374,337	0.10	CHINA DEVELOPMENT BANK 2.875% VRN 28/09/2030	1,000,000	USD	929,906	0.25
POWER GRID CORPORATION OF INDIA	127,646	INR	332,957	0.09	CHINA HONGQIAO GROUP 6.25% 08/06/2024	900,000	USD	823,266	0.22
			13,159,219	3.59	CHINA HUANENG GROUP 3.08% VRN PERP	1,200,000	USD	1,118,499	0.30
INDONESIA					CHINA HUANENG GROUP HONG KONG 2.85% VRN PERP	500,000	USD	485,245	0.13
TELEKOMUNIKASI					CHINA MODERN DAIRY HOLDINGS 2.125% 14/07/2026	1,300,000	USD	1,099,234	0.30
INDONESIA PERSERO "B"	22,996,400	IDR	6,735,442	1.84	CHINA OIL AND GAS GROUP 4.7% 30/06/2026	200,000	USD	153,039	0.04
UNITED TRACTOR TBK	2,197,600	IDR	4,737,233	1.29	CHINA RESOURCES LAND 3.75% VRN PERP	2,010,000	USD	1,891,566	0.53
			11,472,675	3.13	CHINA SCE GROUP HOLDINGS 6% 04/02/2026	656,000	USD	100,075	0.03
NETHERLANDS									
PROSUS	4,319	EUR	227,972	0.06					
			227,972	0.06					
SINGAPORE									
DBS GROUP	286,800	SGD	6,673,811	1.82					
			6,673,811	1.82					
SOUTH KOREA									
KB FINANCIAL GROUP	177,208	KRW	5,412,728	1.47					
SAMSUNG ELECTRONICS	43,504	KRW	1,614,638	0.44					
SK SQUARE	86,377	KRW	2,182,518	0.59					
SK TELECOM	162,678	KRW	5,776,223	1.58					
			14,986,107	4.08					
TAIWAN									
MEDIA TEK	329,000	TWD	5,709,755	1.56					
TAIWAN SEMICONDUCTOR MANUFACTURING	929,000	TWD	12,348,042	3.36					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CHINA SCE GROUP					MODERN LAND CHINA 9.8%				
HOLDINGS 7% 02/05/2025	306,000	USD	49,214	0.01	11/04/2023	488,000	USD	82,311	0.02
CHINA SCE GROUP					NEW METRO GLOBAL 4.625%				
HOLDINGS 7.375% 09/04/2024	400,000	USD	93,256	0.03	15/10/2025	200,000	USD	67,762	0.02
CHINALCO CAPITAL					NEW METRO GLOBAL 4.8%				
HOLDINGS 4.1% VRN PERP	200,000	USD	194,918	0.05	15/12/2024	536,000	USD	237,691	0.06
CIFI HOLDINGS GROUP					NEW METRO GLOBAL 6.8%				
5.50% 23/01/2023	200,000	USD	89,594	0.02	05/08/2023	400,000	USD	264,941	0.07
CIFI HOLDINGS GROUP					RADIANCE HOLDINGS GROUP				
5.95% 20/10/2025	1,000,000	USD	220,345	0.06	7.8% 20/03/2024	449,000	USD	182,106	0.05
CIFI HOLDINGS GROUP 6%					REDCO PROPERTIES GROUP				
16/07/2025	678,000	USD	151,403	0.04	9.9% 17/02/2024	200,000	USD	32,620	0.01
CIFI HOLDINGS GROUP					REDCO PROPERTIES GROUP				
6.55% 28/03/2024	200,000	USD	53,298	0.01	11% 06/08/2023	410,634	USD	80,392	0.02
CNOOC FINANCE 5%					SF HOLDING INVESTMENT				
02/05/2042	500,000	USD	455,878	0.12	2.875% 20/02/2030	600,000	USD	493,767	0.13
CONTEMPORARY RUIDING DEVELOPMENT					SF HOLDING INVESTMENT				
1.875% 17/09/2025	600,000	USD	540,081	0.15	2021 3.125% 17/11/2031	800,000	USD	647,634	0.18
COUNTRY GARDEN HOLDINGS					SHANGHAI PORT GROUP DEVELOPMENT				
2.7% 12/07/2026	200,000	USD	64,223	0.02	2.85% 11/09/2029	800,000	USD	704,855	0.19
COUNTRY GARDEN HOLDINGS					SINOPEC GROUP OVERSEAS				
3.125% 22/10/2025	700,000	USD	234,816	0.06	4.875% 17/05/2042	800,000	USD	754,394	0.21
COUNTRY GARDEN HOLDINGS					SUNAC CHINA HOLDINGS				
4.75% 17/01/2023	450,000	USD	371,337	0.10	7.95% 11/10/2023	667,000	USD	97,164	0.03
COUNTRY GARDEN HOLDINGS					SUNNY EXPRESS ENTERPRISES				
5.125% 17/01/2025	200,000	USD	70,170	0.02	2.95% 01/03/2027	798,000	USD	738,935	0.20
COUNTRY GARDEN HOLDINGS					TENCENT HOLDINGS 3.8%				
6.15% 17/09/2025	200,000	USD	68,417	0.02	11/02/2025	1,000,000	USD	973,817	0.27
COUNTRY GARDEN HOLDINGS					TENCENT MUSIC ENTERTAINMENT				
6.5% 08/04/2024	527,000	USD	215,392	0.06	1.375% 03/09/2025	1,500,000	USD	1,331,034	0.36
COUNTRY GARDEN HOLDINGS					TIMES CHINA HOLDINGS				
8% 27/01/2024	1,340,000	USD	603,161	0.16	5.55% 04/06/2024	350,000	USD	53,395	0.01
ENN CLEAN ENERGY INTERNATIONAL					TIMES CHINA HOLDINGS				
3.375% 12/05/2026	850,000	USD	741,164	0.20	5.75% 14/01/2027	200,000	USD	20,800	0.01
GOLDEN EAGLE RETAIL					TIMES CHINA HOLDINGS				
GROUP 4.625% 21/05/2023	1,400,000	USD	1,326,940	0.36	6.2% 22/03/2026	400,000	USD	44,730	0.01
GREENTOWN CHINA					TIMES CHINA HOLDINGS				
HOLDINGS 4.7% 29/04/2025	400,000	USD	314,902	0.09	6.75% 08/07/2025	200,000	USD	25,329	0.01
INDUSTRIAL AND COMMERCIAL BANK					WENS FOODSTUFFS GROUP				
OF CHINA 4.875% 21/09/2025	3,000,000	USD	2,993,148	0.83	2.349% 29/10/2025	600,000	USD	525,625	0.14
INVENTIVE GLOBAL INVESTMENTS					WEST CHINA CEMENT 4.95%				
1.65% 03/09/2025	800,000	USD	724,049	0.20	08/07/2026	1,075,000	USD	768,301	0.21
KWG GROUP HOLDINGS					WYNN MACAU 4.875%				
5.95% 10/08/2025	300,000	USD	55,640	0.02	01/10/2024	500,000	USD	404,316	0.11
KWG GROUP HOLDINGS 6%					WYNN MACAU 5.125%				
14/01/2024	498,750	USD	178,153	0.05	15/12/2029	200,000	USD	131,768	0.04
KWG GROUP HOLDINGS					YONGDA INVESTMENT 2.25%				
7.875% 01/09/2023	369,000	USD	83,919	0.02	16/06/2025	1,300,000	USD	1,197,629	0.33
LONGFOR GROUP HOLDINGS					YUNDA HOLDING INVESTMENT				
3.95% 16/09/2029	950,000	USD	634,122	0.17	2.25% 19/08/2025	1,500,000	USD	1,329,433	0.36
LONGFOR PROPERTIES 4.5%					YUZHOU GROUP HOLDINGS				
16/01/2028	200,000	USD	146,431	0.04	7.8125% 21/01/2023	190,000	USD	13,435	0.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
YUZHOU PROPERTIES 5.375% VRN PERP	600,000	USD	37,700	0.01	CHINA OVERSEAS VIII 3.05% 27/11/2029	1,000,000	USD	804,718	0.22
YUZHOU PROPERTIES 7.375% 13/01/2026	300,000	USD	20,163	0.01	CHINA SOUTH CITY HOLDINGS 7.25% 20/11/2022	400,000	USD	197,397	0.05
YUZHOU PROPERTIES 7.7% 20/02/2025	400,000	USD	26,696	0.01	CHINA SOUTH CITY HOLDINGS 10.875% 26/10/2022	400,000	USD	219,823	0.06
YUZHOU PROPERTIES 8.3% 27/05/2025	200,000	USD	13,287	0.00	CHONG HING BANK 5.5% VRN PERP	319,000	USD	301,038	0.08
YUZHOU PROPERTIES 8.5% 04/02/2023	200,000	USD	14,400	0.00	CITIC 2.875% 17/02/2027	1,253,000	USD	1,147,068	0.31
ZHENRO PROPERTIES 10.25% VRN PERP	640,000	USD	27,269	0.01	CMB INTERNATIONAL LEASING MANAGEMENT 1.875% 12/08/2025	823,000	USD	745,381	0.20
ZHENRO PROPERTIES GROUP 7.875% 14/04/2024	250,000	USD	11,633	0.00	CMB INTERNATIONAL LEASING MANAGEMENT 2.75% 12/08/2030	774,000	USD	592,492	0.16
ZHONGSHENG GROUP HOLDINGS 3% 13/01/2026	1,300,000	USD	1,147,454	0.31	CNAC FINBRIDGE 3.875% 19/06/2029	700,000	USD	617,507	0.17
			38,274,700	10.43	CNAC HK FINBRIDGE 3% 22/09/2030	800,000	USD	646,464	0.18
GREAT BRITAIN					CNAC HK FINBRIDGE 4.875% 14/03/2025	1,000,000	USD	989,173	0.27
PRUDENTIAL 2.95% VRN 03/11/2033	1,300,000	USD	999,014	0.27	DAH SING BANK 3% VRN 02/11/2031	309,000	USD	276,179	0.08
VEDANTA RESOURCES 7.125% 31/05/2023	223,000	USD	207,017	0.06	FEC FINANCE 5.1% 21/01/2024	224,000	USD	216,586	0.06
			1,206,031	0.33	FORTUNE STAR 5.95% 29/01/2023	1,075,000	USD	919,461	0.25
HONG KONG					FORTUNE STAR 6.75% 02/07/2023	241,000	USD	155,416	0.04
AIA GROUP 2.7% VRN PERP	932,000	USD	781,112	0.21	GEMDALE EVER PROSPERITY INVESTMENT 4.95% 12/08/2024	200,000	USD	126,261	0.03
AIA GROUP 3.2% 16/09/2040	1,300,000	USD	971,728	0.26	HEALTH HAPPINESS 5.625% 24/10/2024	800,000	USD	640,945	0.17
AIRPORT AUTHORITY 2.1% VRN PERP	2,000,000	USD	1,788,874	0.49	HENDERSON LAND MTN 2.375% 27/05/2025	500,000	USD	463,184	0.13
BANK OF CHINA 5.9% VRN PERP	2,000,000	USD	2,006,295	0.56	HKT CAPITAL 3% 18/01/2032	311,000	USD	253,928	0.07
BANK OF EAST ASIA 4% VRN 29/05/2030	1,000,000	USD	931,959	0.25	HKT CAPITAL NO 4 3% 14/07/2026	1,200,000	USD	1,112,886	0.30
BANK OF EAST ASIA 5.825% VRN PERP	270,000	USD	237,107	0.06	HONGKONG ELECTRIC FINANCE 2.25% 09/06/2030	1,200,000	USD	977,536	0.27
BOCOM LEASING MANAGEMENT 1.125% 18/06/2024	500,000	USD	467,730	0.13	HONGKONG LAND FINANCE 2.25% 15/07/2031	600,000	USD	475,229	0.13
CAS CAPITAL 4% VRN PERP	473,000	USD	381,089	0.10	HOPSON DEVELOPMENT HOLDINGS 6.8% 28/12/2023	400,000	USD	267,744	0.07
CATHAY PACIFIC FINANCING 4.875% 17/08/2026	650,000	USD	591,574	0.16	HUARONG FINANCE 2.125% 30/09/2023	2,200,000	USD	2,067,130	0.57
CELESTIAL MILES 5.75% VRN PERP	700,000	USD	678,392	0.18	HUARONG FINANCE 2.5% 24/02/2023	1,800,000	USD	1,765,626	0.48
CHINA CINDA FINANCE 3.875% 08/02/2023	455,000	USD	452,835	0.12	HUARONG FINANCE 2019 3.25% 13/11/2024	1,650,000	USD	1,460,958	0.40
CHINA CINDA FINANCE 4% 21/02/2024	400,000	USD	390,672	0.11	HUARONG FINANCE 3.75% 29/05/2024	1,000,000	USD	913,884	0.25
CHINA CINDA MANAGEMENT 1.875% 20/01/2026	1,400,000	USD	1,224,909	0.33	JOY TREASURE ASSETS HOLDINGS 2.75% 17/11/2030	400,000	USD	282,486	0.08
CHINA CINDA MANAGEMENT 3.125% 18/03/2030	800,000	USD	618,876	0.17					
CHINA OVERSEAS GRAND OCEANS FINANCE 2.45% 09/02/2026	636,000	USD	537,220	0.15					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
LENOVO GROUP 5.831% 27/01/2028	1,055,000	USD	1,008,730	0.27	SUNNY EXPRESS ENTERPRISES 2.625% 23/04/2025	1,400,000	USD	1,316,973	0.36
LINK FINANCE 2.75% 19/01/2032	300,000	USD	248,469	0.07	TCCL FINANCE 4% 26/04/2027	500,000	USD	470,408	0.13
LS FINANCE 4.8% 18/06/2026	300,000	USD	217,748	0.06	VANKE REAL ESTATE HONG KONG 3.45% 25/05/2024	4,500,000	CNY	599,448	0.16
MELCO RESORTS FINANCE 4.875% 06/06/2025	1,600,000	USD	1,198,895	0.33	VANKE REAL ESTATE HONG KONG 4.2% 07/06/2024	800,000	USD	746,225	0.20
MELCO RESORTS FINANCE 5.625% 17/07/2027	200,000	USD	136,973	0.04	VANKE REAL ESTATE HONG KONG 5.35% 11/03/2024	600,000	USD	564,836	0.15
MELCO RESORTS FINANCE 5.75% 21/07/2028	400,000	USD	259,669	0.07	WANDA PROPERTIES OVERSEAS 6.875% 23/07/2023	400,000	USD	321,500	0.09
NAN FUNG TREASURY 5% PERP	1,023,000	USD	771,942	0.21	WANDA PROPERTIES OVERSEAS 6.95% 05/12/2022	225,000	USD	215,084	0.06
NANYANG COMMERCIAL BANK 3.8% VRN 20/11/2029	471,000	USD	447,503	0.12	WESTWOOD GROUP HOLDINGS 5.375% 19/10/2023	500,000	USD	495,536	0.14
NWD FINANCE 6.15% VRN PERP	510,000	USD	487,276	0.13	YANGO JUSTICE INTERNATIONAL 8.25% 25/11/2023	470,000	USD	26,527	0.01
NWD FINANCE 6.25% PERP	400,000	USD	325,235	0.09	YANGO JUSTICE INTERNATIONAL 9.25% 15/04/2023	200,000	USD	11,203	0.00
NWD MTN 5.875% 16/06/2027	528,000	USD	513,823	0.14	YANLORD LAND 5.125% 20/05/2026	200,000	USD	141,492	0.04
RKPF OVERSEAS 5.2% 12/01/2026	290,000	USD	102,531	0.03	YANLORD LAND 6.75% 23/04/2023	462,000	USD	435,391	0.12
RKPF OVERSEAS 5.9% 05/03/2025	445,000	USD	190,680	0.05	YANLORD LAND 6.8% 27/02/2024	400,000	USD	344,253	0.09
RKPF OVERSEAS 6% 04/09/2025	200,000	USD	84,094	0.02				47,430,658	12.91
RKPF OVERSEAS 6.7% 30/09/2024	500,000	USD	286,167	0.08	INDIA				
RKPF OVERSEAS 7.75% VRN PERP	300,000	USD	93,062	0.03	AXIS BANK 4.1% VRN PERP	277,000	USD	229,594	0.06
RKPF OVERSEAS 7.875% 01/02/2023	400,000	USD	364,381	0.10	BANK OF BARODA LONDON 3.875% 04/04/2024	400,000	USD	392,397	0.11
SHANGHAI COMMERCIAL BANK 5% VRN 17/01/2029	1,300,000	USD	1,290,318	0.35	CANARA BANK LONDON 3.875% 28/03/2024	400,000	USD	392,230	0.11
SHANGHAI PORT GROUP BVI DEVELOPMENT 1.5% 13/07/2025	400,000	USD	363,516	0.10	DELHI INTERNATIONAL AIRPORT 6.125% 31/10/2026	200,000	USD	184,809	0.05
SHANGHAI PORT GROUP DEVELOPMENT 2.375% 13/07/2030	500,000	USD	418,171	0.11	DELHI INTERNATIONAL AIRPORT 6.45% 04/06/2029	350,000	USD	294,715	0.08
SHUI ON DEVELOPMENT HOLDING 5.5% 29/06/2026	400,000	USD	237,972	0.06	GMR HYDERABAD INTERNATIONAL 4.75% 02/02/2026	750,000	USD	673,818	0.18
SHUI ON DEVELOPMENT HOLDINGS 5.75% 12/11/2023	800,000	USD	679,348	0.19	HPCL MITTAL ENERGY 5.25% 28/04/2027	621,000	USD	553,931	0.15
SHUI ON DEVELOPMENT HOLDING 6.15% 24/08/2024	200,000	USD	152,828	0.04	HPCL MITTAL ENERGY 5.45% 22/10/2026	420,000	USD	387,792	0.11
STUDIO CITY FINANCE 6% 15/07/2025	200,000	USD	112,986	0.03	ICICI BANK DUBAI 4% 18/03/2026	1,000,000	USD	954,173	0.26
STUDIO CITY FINANCE 6.5% 15/01/2028	250,000	USD	123,359	0.03	JSW INFRASTRUCTURE 4.95% 21/01/2029	305,000	USD	240,127	0.07
SUN HUNG KAI PROPERTIES CAPITAL 3.75% 25/02/2029	1,000,000	USD	929,234	0.25	JSW STEEL 5.375% 04/04/2025	700,000	USD	657,013	0.18
					JSW STEEL 5.95% 18/04/2024	200,000	USD	193,259	0.05

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
MANAPPURAM FINANCE 5.9%					INDONESIA (GOVT) 7.125%				
13/01/2023	274,000	USD	271,571	0.07	15/06/2042	3,000,000,000	IDR	192,507	0.05
NTPC 3.75% 03/04/2024	700,000	USD	683,831	0.19	INDONESIA (GOVT) 7.375%				
POWER FINANCE 3.35%					15/05/2048	8,300,000,000	IDR	542,932	0.15
16/05/2031	1,000,000	USD	784,753	0.21	INDONESIA (GOVT) 7.5%				
REC 2.25% 01/09/2026	579,000	USD	502,596	0.14	15/08/2032	2,000,000,000	IDR	131,951	0.04
REC 2.75% 13/01/2027	979,000	USD	856,840	0.23	INDONESIA (GOVT) 7.5%				
REC 3.375% 25/07/2024	500,000	USD	481,411	0.13	15/06/2035	5,000,000,000	IDR	329,095	0.09
RELIANCE INDUSTRIES					INDONESIA (GOVT) 7.5%				
4.125% 28/01/2025	500,000	USD	487,710	0.13	15/05/2038	3,250,000,000	IDR	214,804	0.06
RENEW POWER 5.875%					INDONESIA (GOVT) 7.5%				
05/03/2027	1,140,000	USD	1,029,833	0.28	15/04/2040	4,000,000,000	IDR	263,581	0.07
RENEW WIND ENERGY 4.5%					INDONESIA (GOVT) 8.25%				
14/07/2028	200,000	USD	152,118	0.04	15/05/2029	4,400,000,000	IDR	303,431	0.08
SUMMIT DIGITEL INFRASTRUCTURE					INDONESIA (GOVT) 8.375%				
2.875% 12/08/2031	539,000	USD	393,039	0.11	15/09/2026	3,300,000,000	IDR	229,099	0.06
TATA MOTORS 5.875%					INDONESIA (GOVT) 8.375%				
20/05/2025	200,000	USD	196,007	0.05	15/04/2039	2,000,000,000	IDR	140,695	0.04
YES BANK 3.75% 06/02/2023	251,000	USD	246,938	0.07	INDONESIA (GOVT) 9%				
			11,240,505	3.06	15/03/2029	1,050,000,000	IDR	74,972	0.02
INDONESIA					JAPFA COMFEED INDONESIA				
ADARO INDONESIA 4.25%					5.375% 23/03/2026	316,000	USD	269,904	0.07
31/10/2024	500,000	USD	476,370	0.13	PAKUWON JATI 4.875%				
ALAM SUTERA REALTY 6%					29/04/2028	624,000	USD	513,449	0.14
02/05/2024	350,000	USD	269,853	0.07	STAR ENGY GEOTHERMAL WAYANG				
BANK MANDIRI PERSERO					WINDU 6.75% 24/04/2033	1,000,000	USD	749,145	0.20
3.75% 11/04/2024	1,274,000	USD	1,239,627	0.35	TOWER BERSAMA INFRASTRUCTURE				
BANK RAKYAT INDONESIA					4.25% 21/01/2025	400,000	USD	377,984	0.10
PERSERO 3.95% 28/03/2024	500,000	USD	488,728	0.13				11,224,070	3.06
INDOFOOD CBP SUKSES					IRELAND				
MAKMUR 3.541% 27/04/2032	618,000	USD	461,011	0.13	CCBL CAYMAN 1.99%				
INDOFOOD CBP SUKSES					21/07/2025	1,000,000	USD	919,772	0.25
MAKMUR 4.745% 09/06/2051	1,000,000	USD	638,748	0.17				919,772	0.25
INDONESIA (GOVT) 5.5%					MACAU				
15/04/2026	5,000,000,000	IDR	316,064	0.09	MGM CHINA HOLDINGS				
INDONESIA (GOVT) 6.125%					5.375% 15/05/2024	800,000	USD	704,650	0.19
15/05/2028	5,800,000,000	IDR	364,180	0.10	MGM CHINA HOLDINGS				
INDONESIA (GOVT) 6.25%					5.875% 15/05/2026	600,000	USD	491,110	0.13
15/06/2036	4,500,000,000	IDR	266,521	0.07	SANDS CHINA 5.125%				
INDONESIA (GOVT) 6.375%					08/08/2025	600,000	USD	540,871	0.15
15/04/2032	8,500,000,000	IDR	522,151	0.14				1,736,631	0.47
INDONESIA (GOVT) 6.5%					MALAYSIA				
15/06/2025	5,000,000,000	IDR	326,387	0.09	MALAYSIA (GOVT) 2.632%				
INDONESIA (GOVT) 6.5%					15/04/2031	4,200,000	MYR	790,938	0.22
15/02/2031	6,000,000,000	IDR	373,559	0.10	MALAYSIA (GOVT) 3.502%				
INDONESIA (GOVT) 6.625%					31/05/2027	1,000,000	MYR	210,208	0.06
15/05/2033	4,850,000,000	IDR	299,596	0.08	MALAYSIA (GOVT) 3.733%				
INDONESIA (GOVT) 7%					15/06/2028	4,800,000	MYR	1,004,939	0.26
15/05/2027	7,000,000,000	IDR	460,145	0.13	MALAYSIA (GOVT) 3.8%				
INDONESIA (GOVT) 7%					17/08/2023	1,000,000	MYR	216,994	0.06
15/09/2030	6,000,000,000	IDR	387,581	0.11	MALAYSIA (GOVT) 3.882%				
					14/03/2025	3,000,000	MYR	648,952	0.18

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
MALAYSIA (GOVT) 3.899% 16/11/2027	900,000	MYR	192,955	0.05	INTERNATIONAL CONTAINER TERMINAL 4.75% 17/06/2030	200,000	USD	180,467	0.05
MALAYSIA (GOVT) 3.906% 15/07/2026	2,950,000	MYR	634,662	0.17	JGSH PHILIPPINES 4.125% 09/07/2030	494,000	USD	451,850	0.12
MALAYSIA (GOVT) 4.065% 15/06/2050	3,500,000	MYR	653,419	0.18	METROPOLITAN BANK TRUST 2.125% 15/01/2026	1,000,000	USD	909,409	0.25
MALAYSIA (GOVT) 4.642% 07/11/2033	300,000	MYR	64,880	0.02	PHILIPPINES (GOVT) 2.625% 12/08/2025	20,000,000	PHP	316,649	0.09
MALAYSIA (GOVT) 4.709% 15/09/2026	500,000	MYR	110,568	0.03	PHILIPPINES (GOVT) 2.875% 09/07/2030	33,000,000	PHP	432,577	0.12
MALAYSIA (GOVT) 4.762% 07/04/2037	1,000,000	MYR	218,678	0.06	PHILIPPINES (GOVT) 3.625% 09/09/2025	12,000,000	PHP	194,293	0.05
MALAYSIA (GOVT) 4.893% 08/06/2038	800,000	MYR	174,201	0.05	PHILIPPINES (GOVT) 4.625% 02/06/2027	30,000,000	PHP	480,640	0.13
MALAYSIA (GOVT) 4.921% 06/07/2048	1,500,000	MYR	320,059	0.09	PHILIPPINES (GOVT) 4.625% 09/09/2040	8,000,000	PHP	99,435	0.03
			5,241,453	1.43	PHILIPPINES (GOVT) 4.75% 04/05/2027	26,000,000	PHP	421,535	0.11
MAURITIUS					PHILIPPINES (GOVT) 4.875% 20/01/2032	5,000,000	PHP	73,209	0.02
AZURE POWER SOLAR ENERGY 5.65% 24/12/2024	200,000	USD	164,696	0.04	PHILIPPINES (GOVT) 5.25% 18/05/2037	3,500,000	PHP	49,214	0.01
CLEAN RENEWABLE POWER 4.25% 25/03/2027	450,000	USD	337,199	0.09	PHILIPPINES (GOVT) 5.75% 12/04/2025	16,500,000	PHP	284,733	0.08
GREENKO ENERGY HOLDINGS 4.875% 16/08/2023	400,000	USD	383,031	0.10	PHILIPPINES (GOVT) 6.125% 24/10/2037	4,500,000	PHP	69,205	0.02
GREENKO MAURITIUS 6.25% 21/02/2023	434,000	USD	426,488	0.12	PHILIPPINES (GOVT) 6.25% 14/02/2026	1,000,000	PHP	17,365	0.00
GREENKO POWER 4.3% 13/12/2028	200,000	USD	153,570	0.04	PHILIPPINES (GOVT) 6.875% 10/01/2029	13,000,000	PHP	225,332	0.06
GREENKO SOLAR MAURITIUS 5.55% 29/01/2025	256,000	USD	229,030	0.06	PHILIPPINES (GOVT) 7.25% 23/06/2032	7,000,000	PHP	121,993	0.03
GREENKO SOLAR MAURITIUS 5.95% 29/07/2026	500,000	USD	422,135	0.12				5,788,996	1.58
INDIA AIRPORT INFRA 6.25% 25/10/2025	500,000	USD	439,735	0.13	SINGAPORE				
INDIA GREEN ENERGY HOLDINGS 5.375% 29/04/2024	250,000	USD	235,907	0.06	ABJA INVESTMENT 4.45% 24/07/2023	300,000	USD	298,719	0.08
			2,791,791	0.76	ABJA INVESTMENT 4.95% 03/05/2023	1,750,000	SGD	1,215,412	0.33
NETHERLANDS					ABJA INVESTMENT 5.45% 24/01/2028	750,000	USD	696,739	0.19
JABABEKA INTERNATIONAL 6.5% 05/10/2023	800,000	USD	452,989	0.12	ABJA INVESTMENT 5.95% 31/07/2024	700,000	USD	698,479	0.19
ROYAL CAPITAL 4.875% VRN PERP	1,000,000	USD	964,078	0.26	AEV INTERNATIONAL 4.2% 16/01/2030	700,000	USD	649,561	0.18
ROYAL CAPITAL 5% VRN PERP	700,000	USD	654,540	0.18	ASCENDAS REAL ESTATE INVESTMENT 3.468% 19/04/2029	500,000	SGD	333,138	0.09
			2,071,607	0.56	BOC AVIATION 3.875% 27/04/2026	700,000	USD	666,684	0.18
PHILIPPINES					CHANGI AIRPORT GROUP SINGAPORE 1.88% 12/05/2031	1,750,000	SGD	1,057,996	0.29
AC ENERGY FINANCE INTERNATIONAL 5.1% PERP	224,000	USD	187,168	0.05	DBS GROUP HOLDINGS 3.3% VRN PERP	2,000,000	USD	1,828,927	0.50
BDO UNIBANK 2.125% 13/01/2026	200,000	USD	182,536	0.05					
GLOBE TELECOM 4.2% VRN PERP	1,233,000	USD	1,091,386	0.31					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
HOUSING DEVELOPMENT BOARD 1.971% 25/01/2029	500,000	SGD	314,654	0.09	SINGAPORE (GOVT) 3.375% 01/09/2033	600,000	SGD	415,204	0.11
INDIKA ENERGY CAPITAL 8.25% 22/10/2025	398,000	USD	374,237	0.10	SINGAPORE AIRLINES 3% 20/07/2026	200,000	USD	186,727	0.05
INDIKA ENERGY CAPITAL III PTE 5.875% 09/11/2024	700,000	USD	678,628	0.18	SINGAPORE AIRLINES 3.375% 19/01/2029	200,000	USD	176,062	0.05
JOLLIBEE WORLDWIDE 3.9% VRN PERP	200,000	USD	186,267	0.05	TEMASEK FINANCIAL 1.8% 24/11/2026	250,000	SGD	160,709	0.04
JOLLIBEE WORLDWIDE 4.75% 24/06/2030	500,000	USD	469,814	0.13	THETA CAPITAL 8.125% 22/01/2025	830,000	USD	649,790	0.18
LMIRT CAPITAL 7.25% 19/06/2024	200,000	USD	147,717	0.04	TML HOLDINGS 4.35% 09/06/2026	200,000	USD	168,467	0.05
MEDCO OAK TREE 7.375% 14/05/2026	1,035,000	USD	907,454	0.25	TML HOLDINGS 5.5% 03/06/2024	813,000	USD	779,730	0.21
MEDCO PLATINUM ROAD 6.75% 30/01/2025	450,000	USD	407,661	0.11	UNITED OVERSEAS BANK 1.75% VRN 16/03/2031	1,000,000	USD	879,178	0.24
ONGC VIDESH VANKORNEFT 3.75% 27/07/2026	1,000,000	USD	935,459	0.25	UNITED OVERSEAS BANK 3.875% VRN PERP	1,000,000	USD	968,609	0.26
OVERSEACHINESE BANKING 1.832% VRN 10/09/2030	1,200,000	USD	1,075,826	0.29				30,801,682	8.39
OVERSEAS CHINESE BANKING 4.602% VRN 15/06/2032	607,000	USD	577,762	0.16	SOUTH KOREA				
PSA TREASURY 2.88% 27/04/2027	1,250,000	SGD	841,521	0.23	HANA BANK 4.375% 30/09/2024	1,400,000	USD	1,373,783	0.37
SINGAPORE (GOVT) 0.5% 01/11/2025	800,000	SGD	508,802	0.14	KB KOOKMIN CARD 4% 09/06/2025	646,000	USD	626,731	0.17
SINGAPORE (GOVT) 1.25% 01/11/2026	250,000	SGD	158,963	0.04	KODIT GLOBAL 3.619% 27/05/2025	857,000	USD	825,886	0.23
SINGAPORE (GOVT) 1.75% 01/02/2023	3,500,000	SGD	2,425,833	0.67	KOOKMIN BANK 4.35% VRN PERP	1,917,000	USD	1,865,479	0.51
SINGAPORE (GOVT) 1.875% 01/03/2050	2,400,000	SGD	1,242,640	0.34	KOOKMIN BANK 4.5% 01/02/2029	1,036,000	USD	973,836	0.27
SINGAPORE (GOVT) 2% 01/02/2024	4,160,000	SGD	2,847,446	0.79	KOREA (GOVT) 0.875% 10/12/2023	650,000,000	KRW	439,274	0.12
SINGAPORE (GOVT) 2.125% 01/06/2026	800,000	SGD	530,246	0.14	KOREA (GOVT) 1.125% 10/09/2025	500,000,000	KRW	319,824	0.09
SINGAPORE (GOVT) 2.25% 01/08/2036	800,000	SGD	486,404	0.13	KOREA (GOVT) 1.125% 10/09/2039	300,000,000	KRW	136,142	0.04
SINGAPORE (GOVT) 2.375% 01/06/2025	1,000,000	SGD	677,818	0.18	KOREA (GOVT) 1.25% 10/03/2026	500,000,000	KRW	316,804	0.09
SINGAPORE (GOVT) 2.375% 01/07/2039	800,000	SGD	487,321	0.13	KOREA (GOVT) 1.375% 10/09/2024	470,000,000	KRW	311,340	0.08
SINGAPORE (GOVT) 2.625% 01/05/2028	400,000	SGD	266,116	0.07	KOREA (GOVT) 1.375% 10/12/2029	400,000,000	KRW	233,348	0.06
SINGAPORE (GOVT) 2.75% 01/04/2042	750,000	SGD	477,761	0.13	KOREA (GOVT) 1.375% 10/06/2030	500,000,000	KRW	286,771	0.08
SINGAPORE (GOVT) 2.75% 01/03/2046	1,600,000	SGD	1,011,615	0.28	KOREA (GOVT) 1.5% 10/03/2025	770,000,000	KRW	505,110	0.14
SINGAPORE (GOVT) 2.875% 01/07/2029	400,000	SGD	267,963	0.07	KOREA (GOVT) 1.5% 10/12/2026	600,000,000	KRW	376,364	0.10
SINGAPORE (GOVT) 2.875% 01/09/2030	1,000,000	SGD	665,623	0.18	KOREA (GOVT) 1.5% 10/12/2030	500,000,000	KRW	287,424	0.08
					KOREA (GOVT) 1.50% 10/09/2036	500,000,000	KRW	256,468	0.07

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
KOREA (GOVT) 1.5%					KOREA WATER RESOURCES				
10/09/2040	300,000,000	KRW	144,214	0.04	3.5% 27/04/2025	207,000	USD	199,730	0.05
KOREA (GOVT) 1.5%					LOTTE PROPERTY DEVELOPMENT				
10/03/2050	1,100,000,000	KRW	462,484	0.13	4.5% 01/08/2025	324,000	USD	318,127	0.09
KOREA (GOVT) 1.875%					SHINHAN BANK 3.875%				
10/03/2024	400,000,000	KRW	272,220	0.07	24/03/2026	1,500,000	USD	1,418,698	0.39
KOREA (GOVT) 1.875%					SHINHAN CARD 2.5%				
10/06/2029	440,000,000	KRW	268,474	0.07	27/01/2027	353,000	USD	310,285	0.08
KOREA (GOVT) 1.875%					SHINHAN FINANCIAL GROUP				
10/09/2041	150,000,000	KRW	75,563	0.02	3.34% VRN 05/02/2030	1,000,000	USD	939,862	0.26
KOREA (GOVT) 1.875%					SHINHAN FINANCIAL GROUP				
10/03/2051	950,000,000	KRW	439,119	0.12	5.875% VRN PERP	3,300,000	USD	3,281,625	0.90
KOREA (GOVT) 2%								22,425,016	6.11
10/06/2031	400,000,000	KRW	237,033	0.06	TAIWAN				
KOREA (GOVT) 2%					TSMC GLOBAL 1.375%				
10/03/2046	668,000,000	KRW	330,561	0.09	28/09/2030	1,600,000	USD	1,194,530	0.33
KOREA (GOVT) 2%								1,194,530	0.33
10/03/2049	900,000,000	KRW	434,337	0.12	THAILAND				
KOREA (GOVT) 2.125%					BANGKOK BANK 3.733% VRN				
10/06/2027	480,000,000	KRW	305,142	0.08	25/09/2034	200,000	USD	164,334	0.04
KOREA (GOVT) 2.125%					BANGKOK BANK 5% VRN				
10/03/2047	580,000,000	KRW	292,240	0.08	PERP	877,000	USD	779,995	0.21
KOREA (GOVT) 2.25%					MINOR INTERNATIONAL				
10/09/2023	600,000,000	KRW	415,097	0.11	2.7% VRN PERP	802,000	USD	722,063	0.20
KOREA (GOVT) 2.25%					MINOR INTERNATIONAL				
10/06/2025	600,000,000	KRW	399,343	0.11	3.1% VRN PERP	1,419,000	USD	1,385,557	0.38
KOREA (GOVT) 2.25%					PTTEP TREASURY CENTER				
10/12/2025	425,000,000	KRW	280,062	0.08	2.587% 10/06/2027	1,100,000	USD	974,366	0.27
KOREA (GOVT) 2.25%					THAILAND (GOVT) 0.95%				
10/09/2037	110,000,000	KRW	61,772	0.02	17/06/2025	20,000,000	THB	514,764	0.14
KOREA (GOVT) 2.375%					THAILAND (GOVT) 1.45%				
10/03/2027	500,000,000	KRW	324,363	0.09	17/12/2024	31,000,000	THB	812,483	0.22
KOREA (GOVT) 2.375%					THAILAND (GOVT) 1.585%				
10/12/2028	200,000,000	KRW	126,465	0.03	17/12/2035	12,000,000	THB	252,624	0.07
KOREA (GOVT) 2.375%					THAILAND (GOVT) 1.60%				
10/12/2031	200,000,000	KRW	121,620	0.03	17/12/2029	8,000,000	THB	193,960	0.05
KOREA (GOVT) 2.375%					THAILAND (GOVT) 1.6%				
10/09/2038	25,000,000	KRW	14,147	0.00	17/06/2035	6,000,000	THB	127,020	0.03
KOREA (GOVT) 2.625%					THAILAND (GOVT) 1.875%				
10/09/2035	400,000,000	KRW	240,163	0.07	17/06/2049	8,000,000	THB	138,593	0.04
KOREA (GOVT) 2.625%					THAILAND (GOVT) 2%				
10/03/2048	500,000,000	KRW	278,096	0.08	17/12/2031	15,000,000	THB	365,553	0.10
KOREA (GOVT) 2.75%					THAILAND (GOVT) 2%				
10/12/2044	350,000,000	KRW	201,428	0.05	17/06/2042	9,000,000	THB	175,773	0.05
KOREA (GOVT) 3%					THAILAND (GOVT) 2.125%				
10/09/2024	280,000,000	KRW	191,283	0.05	17/12/2026	17,000,000	THB	445,353	0.12
KOREA (GOVT) 3.00%					THAILAND (GOVT) 2.875%				
10/12/2042	300,000,000	KRW	188,223	0.05	17/12/2028	13,500,000	THB	357,888	0.10
KOREA (GOVT) 3.375%					THAILAND (GOVT) 2.875%				
10/06/2032	450,000,000	KRW	297,260	0.08	17/06/2046	9,000,000	THB	195,848	0.05
KOREA (GOVT) 4%					THAILAND (GOVT) 3.3%				
10/12/2031	600,000,000	KRW	421,396	0.11	17/06/2038	13,000,000	THB	324,405	0.09

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
THAILAND (GOVT) 3.4% 17/06/2036	8,200,000	THB	210,574	0.06	ENN ENERGY HOLDINGS 4.625% 17/05/2027	263,000	USD	256,539	0.07
THAILAND (GOVT) 3.6% 17/06/2067	33,000,000	THB	709,206	0.19	JDCOM 3.875% 29/04/2026	600,000	USD	571,869	0.16
THAILAND (GOVT) 3.775% 25/06/2032	8,000,000	THB	224,087	0.06	SANDS CHINA 3.8% 08/01/2026	700,000	USD	600,833	0.16
THAILAND (GOVT) 3.85% 12/12/2025	14,000,000	THB	389,399	0.11	SANDS CHINA 4.375% 18/06/2030	400,000	USD	315,513	0.09
THAILAND (GOVT) 4.875% 22/06/2029	15,000,000	THB	443,306	0.12	TENCENT HOLDINGS 3.28% 11/04/2024	2,000,000	USD	1,952,386	0.53
THAI OIL TREASURY CENTER 3.5% 17/10/2049	200,000	USD	118,253	0.03	TENCENT HOLDINGS 3.595% 19/01/2028	2,000,000	USD	1,807,877	0.49
THAI OIL TREASURY CENTER 4.875% 23/01/2043	503,000	USD	397,425	0.11	TENCENT HOLDINGS 3.975% 11/04/2029	2,500,000	USD	2,256,513	0.60
THAI OIL TREASURY CENTER 5.375% 20/11/2048	200,000	USD	159,591	0.04				10,868,471	2.95
			10,582,420	2.88	GREAT BRITAIN				
UNITED STATES					VEDANTA RESOURCES				
HANWHA ENERGY USA HOLDINGS 4.125% 05/07/2025	433,000	USD	422,958	0.12	FINANCE 13.875% 21/01/2024	650,000	USD	546,299	0.15
PERIAMA HOLDINGS 5.95% 19/04/2026	499,000	USD	433,443	0.11				546,299	0.15
			856,401	0.23	HONG KONG				
TOTAL BONDS			196,184,128	53.43	BANK OF COMMUNICATIONS 2.304% VRN 08/07/2031	542,000	USD	485,252	0.13
PREFERRED SHARES					CK HUTCHISON INTERNATIONAL 2.5% 08/05/2030	1,500,000	USD	1,259,270	0.34
SOUTH KOREA					STUDIO CITY 7% 15/02/2027	200,000	USD	168,308	0.05
SAMSUNG ELECTRONICS	34,249	KRW	1,122,722	0.31				1,912,830	0.52
			1,122,722	0.31	INDIA				
TOTAL PREFERRED SHARES			1,122,722	0.31	GMR HYDERABAD INTERNATIONAL AIR 5.375% 10/04/2024	400,000	USD	386,788	0.11
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			309,922,921	84.42	HDFC BANK 3.7% VRN PERP	523,000	USD	425,900	0.12
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					JSW HYDRO ENERGY 4.125% 18/05/2031	950,000	USD	692,232	0.19
BONDS					MUTHOOT FINANCE 4.4% 02/09/2023	300,000	USD	292,912	0.08
CHINA					RELIANCE INDUSTRIES 2.875% 12/01/2032	796,000	USD	626,677	0.17
ALIBABA GROUP 3.15% 09/02/2051	1,300,000	USD	772,700	0.21	RELIANCE INDUSTRIES 3.667% 30/11/2027	1,000,000	USD	919,973	0.25
BAIDU 1.625% 23/02/2027	627,000	USD	536,437	0.15	SHRIRAM TRANSPORT FINANCE 4.15% 18/07/2025	338,000	USD	302,351	0.08
CDBL FUNDING 3% 24/04/2023	400,000	USD	395,670	0.11	SHRIRAM TRANSPORT FINANCE 4.4% 13/03/2024	800,000	USD	749,344	0.20
CDBL FUNDING 3.5% 24/10/2027	800,000	USD	732,152	0.20				4,396,177	1.20
CHINA CINDA FINANCE 4.25% 23/04/2025	700,000	USD	669,982	0.18	INDONESIA				
					FREEPORT INDONESIA 4.763% 14/04/2027	400,000	USD	362,722	0.10
					FREEPORT INDONESIA 5.315% 14/04/2032	662,000	USD	549,689	0.15
					FREEPORT INDONESIA 6.2% 14/04/2052	827,000	USD	634,904	0.17
								1,547,315	0.42

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
MACAU					KT 4% 08/08/2025	552,000	USD	537,752	0.15
MGM CHINA HOLDINGS					POSCO 4.375% 04/08/2025	944,000	USD	917,431	0.25
5.25% 18/06/2025	200,000	USD	168,923	0.05				3,616,922	0.99
SANDS CHINA 2.55%					TAIWAN				
08/03/2027	420,000	USD	334,097	0.09	TSMC GLOBAL 1.25%				
SANDS CHINA 3.35%					23/04/2026	700,000	USD	616,774	0.17
08/03/2029	800,000	USD	600,802	0.16				616,774	0.17
SANDS CHINA 5.4%					THAILAND				
08/08/2028	850,000	USD	720,549	0.20	GC TREASURY CENTER 5.2%				
WYNN MACAU 5.5%					30/03/2052	650,000	USD	516,321	0.14
15/01/2026	981,000	USD	747,068	0.20	TMB BANK 4.9% VRN PERP	709,000	USD	638,914	0.17
			2,571,439	0.70				1,155,235	0.31
MALAYSIA					UNITED STATES				
MALAYSIA (GOVT) 3.757%					BOC AVIATION USA 1.625%				
22/05/2040	3,600,000	MYR	673,234	0.19	29/04/2024	1,500,000	USD	1,418,116	0.39
MALAYSIA (GOVT) 4.127%					TSMC ARIZONA 3.875%				
15/04/2032	1,805,000	MYR	377,229	0.10	22/04/2027	459,000	USD	438,996	0.12
			1,050,463	0.29				1,857,112	0.51
MAURITIUS					TOTAL BONDS				
CA MAGNUM HOLDINGS					TOTAL TRANSFERABLE SECURITIES				
5.375% 31/10/2026	709,000	USD	603,596	0.16	TRADED ON ANOTHER REGULATED MARKET				
GREENKO WIND PROJECTS					COLLECTIVE INVESTMENT SCHEMES				
MAURITIUS 5.5% 06/04/2025	812,000	USD	719,027	0.20	IRELAND				
NETWORK 5.65% VRN PERP	795,000	USD	733,282	0.20	HSBC GLOBAL LIQUIDITY				
			2,055,905	0.56	FUND	9,673,744	USD	9,673,744	2.64
NETHERLANDS					TOTAL COLLECTIVE INVESTMENT SCHEMES				
LISTRINDO CAPITAL 4.95%					OTHER TRANSFERABLE SECURITIES				
14/09/2026	400,000	USD	366,293	0.10	SHARES				
			366,293	0.10	CHINA				
PHILIPPINES					SHIMAO PROPERTY				
PHILIPPINE (GOVT) 6.25%					HOLDINGS*	5,028,500	HKD	1,197,887	0.33
22/03/2028	10,000,000	PHP	169,654	0.05				1,197,887	0.33
PHILIPPINE (GOVT) 6.75%					TOTAL SHARES				
24/01/2039	10,000,000	PHP	161,634	0.04	BONDS				
PHILIPPINE (GOVT)					CHINA				
7.625% 29/09/2036	1,700,000	PHP	30,108	0.01	MODERN LAND CHINA 11.8%				
PHILIPPINES (GOVT) 8%					26/02/2022*	200,000	USD	32,000	0.01
19/07/2031	26,000,000	PHP	474,637	0.13	SINIC HOLDINGS GROUP				
			836,033	0.23	8.5% 24/01/2022*	359,000	USD	7,180	0.00
SINGAPORE					HONG KONG				
BOC AVIATION 3.5%					YANGO JUSTICE INTERNATIONAL				
18/09/2027	1,000,000	USD	918,513	0.25	10.25% 15/09/2022*	400,000	USD	23,484	0.01
CONTINUUM ENERGY								23,484	0.01
LEVANTER 4.5% 09/02/2027	800,000	USD	629,662	0.17					
			1,548,175	0.42					
SOUTH KOREA									
HANWHA LIFE INSURANCE									
3.379% VRN 04/02/2032	1,491,000	USD	1,280,386	0.35					
KOREA (GOVT) 1.875%									
10/06/2026	890,000,000	KRW	572,906	0.16					
KOREA EXPRESSWAY 3.625%									
18/05/2025	318,000	USD	308,447	0.08					

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
MALAYSIA				
MALAYSIA (GOVT) 3.478%				
14/06/2024	2,000,000	MYR	430,645	0.12
MALAYSIA (GOVT) 3.828%				
05/07/2034	6,500,000	MYR	1,290,339	0.35
MALAYSIA (GOVT) 3.844%				
15/04/2033	600,000	MYR	121,320	0.03
MALAYSIA (GOVT) 3.955%				
15/09/2025	4,000,000	MYR	865,058	0.24
MALAYSIA (GOVT) 4.736%				
15/03/2046	900,000	MYR	188,168	0.05
			2,895,530	0.79
PHILIPPINES				
PHILIPPINES (GOVT)				
3.625% 21/03/2033	21,000,000	PHP	269,390	0.07
PHILIPPINES (GOVT)				
8.125% 16/12/2035	13,100,000	PHP	242,017	0.07
			511,407	0.14
THAILAND				
THAILAND (GOVT) 0.75%				
17/09/2024	15,000,000	THB	389,828	0.11
THAILAND (GOVT) 1%				
17/06/2027	12,000,000	THB	295,636	0.08
			685,464	0.19
UNITED STATES				
FLOURISH CENTURY 6.6%				
04/02/2022*	400,000	USD	46,000	0.01
			46,000	0.01
TOTAL BONDS			4,201,065	1.15
TOTAL OTHER TRANSFERABLE SECURITIES			5,398,952	1.48
TOTAL INVESTMENTS			359,941,060	98.06
OTHER NET ASSETS			7,116,980	1.94
TOTAL NET ASSETS			367,058,040	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 2022

Multi-Asset Style Factors
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					CANADA				
COLLECTIVE INVESTMENT SCHEMES					TORONTO DOMINION BANK				
					0% 25/10/2022	22,000,000	EUR	21,998,777	1.84
					TORONTO DOMINION BANK				
					0% 11/05/2023	10,000,000	EUR	9,938,522	0.83
FRANCE					TORONTO ESTR 0%				
HSBC INVESTMENTS HSBC					19/07/2023	26,000,000	EUR	26,000,000	2.17
MONEY FUND	31,230	EUR	42,449,605	3.55					
			42,449,605	3.55				57,937,299	4.84
TOTAL COLLECTIVE INVESTMENT SCHEMES			42,449,605	3.55	FRANCE				
MONEY MARKET INSTRUMENTS					ANTALIS 0% 05/10/2022				
CERTIFICATE OF DEPOSIT					ANTALIS 0% 14/10/2022				
BELGIUM					BFCM 0% 10/01/2023				
BELFIUS 0% 06/10/2022	58,000,000	EUR	57,992,896	4.85	BFCM 0% 01/02/2023	5,000,000	EUR	5,000,000	0.42
			57,992,896	4.85	BQ FEDERATIVE DU CREDIT				
FINLAND					0% 02/01/2023				
NORDEA 0% 03/10/2022	1,500,000	EUR	1,499,879	0.13	BQ FEDERATIVE DU CREDIT	2,000,000	EUR	1,999,574	0.17
NORDEA 0% 02/11/2022	28,000,000	EUR	27,993,308	2.33	0% 09/02/2023	25,000,000	EUR	24,999,999	2.09
NORDEA 0% 03/02/2023	20,000,000	EUR	19,953,931	1.67	BQ POS 0% 24/11/2022	22,000,000	EUR	22,000,000	1.84
			49,447,118	4.13	BQ POS ESTR 0% 22/05/2023	25,000,000	EUR	25,000,000	2.09
FRANCE					BQ POST EUR 0% 06/10/2022				
BFCM ESTR 0.13%					BRED 0% 30/01/2023	2,000,000	EUR	2,000,000	0.17
17/10/2022	15,000,000	EUR	15,000,000	1.25	CA 0% 05/04/2023	18,000,000	EUR	18,000,000	1.50
NATIXIS 0.15% 13/01/2023	10,500,000	EUR	10,498,306	0.88	CA 0% 10/05/2023	10,000,000	EUR	9,874,682	0.83
			25,498,306	2.13	CA ESTR 0% 26/01/2023	12,000,000	EUR	12,000,000	1.00
GERMANY					CA ESTR 0% 24/02/2023				
BAYER 0% 27/10/2022	5,000,000	EUR	4,997,601	0.42	LMA 0% 05/10/2022	13,500,000	EUR	13,499,255	1.13
BAYER 0% 28/10/2022	31,000,000	EUR	30,983,476	2.59	LMA 0% 05/10/2022				
			35,981,077	3.01	(XS2530531867)	17,000,000	EUR	16,998,891	1.42
JAPAN					LMA 0% 15/11/2022				
MUFG BANK 0% 07/10/2022	18,000,000	EUR	18,000,453	1.50	MAGENTA 0% 05/10/2022	10,000,000	EUR	9,999,028	0.84
MUFG BANK 0% 27/10/2022	5,000,000	EUR	4,997,377	0.42	MATCHPOINT 0% 28/10/2022	10,000,000	EUR	9,993,754	0.84
			22,997,830	1.92	NATIXIS 0% 03/03/2023	7,000,000	EUR	7,000,000	0.59
NETHERLANDS					NATIXIS 0% 21/03/2023				
RABOBANK 0.15% 09/02/2023	6,000,000	EUR	5,998,591	0.50	RTE 0% 05/10/2022	8,000,000	EUR	7,999,445	0.67
			5,998,591	0.50	RTE 0% 13/10/2022	4,500,000	EUR	4,498,831	0.38
SOUTH KOREA					RTE 0% 02/11/2022				
SHINHAM BANK 0%					SG ESTR 0% 05/01/2023	25,000,000	EUR	25,000,000	2.09
25/11/2022	5,000,000	EUR	4,994,784	0.42	VDP 0% 10/10/2022	10,000,000	EUR	9,998,390	0.84
			4,994,784	0.42	VDP 0% 28/10/2022	7,000,000	EUR	6,996,082	0.58
SPAIN					GERMANY				
BCO SANTANDER 0%					BERLIN HYP 0% 31/10/2022	5,000,000	EUR	4,997,160	0.42
02/11/2022	8,000,000	EUR	7,994,652	0.67	LBBW 0% 17/10/2022	5,000,000	EUR	4,998,277	0.42
			7,994,652	0.67				9,995,437	0.84
TOTAL CERTIFICATE OF DEPOSIT			210,905,254	17.63	GREAT BRITAIN				
COMMERCIAL PAPER					BARCLAYS 0% 26/10/2022				
BELGIUM					BARCLAYS 0% 09/02/2023				
CFB 0% 06/02/2023	15,000,000	EUR	14,965,714	1.25	BARCLAYS 0% 10/05/2023	28,000,000	EUR	27,649,110	2.31
			14,965,714	1.25				58,647,875	4.90
IRELAND					MATCHPOINT 0% 03/10/2022				
					MATCHPOINT 0% 14/10/2022	12,000,000	EUR	11,995,967	1.00
					MATCHPOINT 0% 03/11/2022	8,000,000	EUR	7,994,837	0.67
								27,990,551	2.34

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Multi-Asset Style Factors (continued)
Statement of investments as at 30 September 2022
(expressed in EUR)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
JAPAN				
MIZUHO BANK 0% 06/10/2022	18,000,000	EUR	18,000,278	1.50
NORINCHUKIN 0% 14/10/2022	10,000,000	EUR	9,997,085	0.84
			27,997,363	2.34
NETHERLANDS				
BMW FINANCE 0% 10/10/2022	22,000,000	EUR	21,996,641	1.84
			21,996,641	1.84
SOUTH KOREA				
SHINHAM BANK 0% 17/11/2022	12,500,000	EUR	12,493,007	1.04
			12,493,007	1.04
SWEDEN				
SVENSKA 0% 12/01/2023	24,000,000	EUR	23,994,455	2.01
SVENSKA 0% 16/01/2023	12,000,000	EUR	11,987,064	1.00
			35,981,519	3.01
UNITED STATES				
COLGATE 0% 13/10/2022	6,000,000	EUR	5,998,596	0.50
			5,998,596	0.50
TOTAL COMMERCIAL PAPER			625,792,394	52.32
TREASURY BILLS				
BELGIUM				
BELGIUM (GOVT) 0% 10/11/2022	15,000,000	EUR	14,991,503	1.25
			14,991,503	1.25
FRANCE				
FRANCE (GOVT) 0% 07/12/2022	15,000,000	EUR	14,981,198	1.25
			14,981,198	1.25
NETHERLANDS				
NETHERLAND (GOVT) 0% 23/11/2022	19,500,000	EUR	19,484,147	1.64
			19,484,147	1.64
TOTAL TREASURY BILLS			49,456,848	4.14
TOTAL MONEY MARKET INSTRUMENTS			886,154,496	74.09
TOTAL INVESTMENTS			928,604,101	77.64
OTHER NET ASSETS			267,424,124	22.36
TOTAL NET ASSETS			1,196,028,225	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

Multi-Strategy Target Return
Statement of investments as at 30 September 2022
(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					LUXEMBOURG				
AUSTRALIA					GOLD BULLION SECURITIES				
AUSTRALIA (GOVT) 2.75%					34,375	USD		5,450,384	5.09
21/04/2024	3,100,000	AUD	2,018,128	1.89				5,450,384	5.09
			2,018,128	1.89	LUXEMBOURG				
CANADA					HGIF EURO HIGH YIELD BOND				
CANADA (GOVT) 2.75%					81,013	EUR		3,924,918	3.67
01/08/2024	2,500,000	CAD	1,824,502	1.70	RATES "ZC"				
			1,824,502	1.70	706,274	USD		5,836,773	5.45
GERMANY					HGIF GLOBAL CORPORATE				
GERMANY (GOVT) 0.1%					BOND "ZCHEUR"				
15/04/2033	600,000	EUR	675,821	0.63	197,227	EUR		1,854,328	1.73
GERMANY (GOVT) 0.2%					HSBC EUR CREDIT BOND "ZC"				
14/06/2024	24,370,000	EUR	23,778,779	22.23	339,987	EUR		3,454,948	3.23
			24,454,600	22.86				15,070,967	14.08
GREAT BRITAIN					TOTAL COLLECTIVE INVESTMENT SCHEMES				
UK (GOVT) 0.125%								20,521,351	19.17
10/08/2031	580,000	GBP	782,798	0.73	MONEY MARKET INSTRUMENTS				
UK (GOVT) 1% 22/04/2024	5,000,000	GBP	5,426,204	5.07	TREASURY BILLS				
			6,209,002	5.80	FRANCE				
ITALY					FRANCE (GOVT) 0%				
ITALY (GOVT) 2.35%					04/01/2023	15,250,000	EUR	15,222,993	14.22
15/09/2024	3,200,000	EUR	3,928,422	3.67	FRANCE (GOVT) 0%				
			3,928,422	3.67	25/01/2023	18,020,000	EUR	17,983,255	16.81
TOTAL BONDS								33,206,248	31.03
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					TOTAL TREASURY BILLS				
			38,434,654	35.92				33,206,248	31.03
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					TOTAL MONEY MARKET INSTRUMENTS				
BONDS					TOTAL INVESTMENTS				
UNITED STATES					OTHER NET ASSETS				
US (GOVT) 0.125%					TOTAL NET ASSETS				
15/10/2024	7,000,000	USD	7,945,883	7.42				101,004,009	94.38
US (GOVT) 0.125%					TOTAL NET ASSETS				
15/01/2031	877,600	USD	895,873	0.84				6,018,497	5.62
			8,841,756	8.26				107,022,506	100.00
TOTAL BONDS									
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET									
			8,841,756	8.26					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

US Income Focused
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
SHARES					IRELAND				
ACCENTURE CORP	5,468	USD	1,437,045	0.28	CAMPBELL SOUP	18,512	USD	868,583	0.17
MEDTRONIC	15,486	USD	1,287,196	0.26	CARDINAL HEALTH	13,653	USD	920,622	0.18
SEAGATE TECHNOLOGY HOLDINGS	13,687	USD	754,291	0.15	CARETRUST REIT	5,480	USD	98,530	0.02
			3,478,532	0.69	CENTERSPACE	854	USD	56,970	0.01
UNITED STATES					CHEVRON				
3M CO	9,431	USD	1,062,119	0.21	CISCO SYSTEMS	38,157	USD	1,560,240	0.31
ABBOTT LABORATORIES	5,644	USD	558,982	0.11	CITIGROUP	6,031	USD	257,463	0.05
ABBVIE	14,386	USD	1,952,612	0.39	CITIZENS FINANCIAL GROUP	4,224	USD	146,615	0.03
ADOBE SYSTEMS	2,228	USD	629,878	0.13	COCA-COLA	8,016	USD	455,148	0.09
ADVANCED MICRO DEVICES	5,048	USD	330,795	0.07	COLGATE-PALMOLIVE	15,367	USD	1,095,360	0.22
ALEX & BALDWIN	3,857	USD	64,489	0.01	COMCAST	7,834	USD	237,292	0.05
ALEXANDRIA REAL ESTATE REIT	8,782	USD	1,229,041	0.24	COMMUNITY HEALTHCARE TRUST	1,345	USD	43,134	0.01
ALLSTATE	2,123	USD	267,795	0.05	CONAGRA FOODS	22,721	USD	750,929	0.15
ALPHABET "A"	20,701	USD	2,033,045	0.40	COSTCO WHOLESALE	3,876	USD	1,862,185	0.37
AMAZON.COM	34,598	USD	4,010,946	0.80	COUSINS PROPERTIES	8,082	USD	188,957	0.04
AMERICAN ASSETS REIT	2,671	USD	68,271	0.01	CUBESMART	12,123	USD	479,586	0.10
AMERICAN FINANCE TRUST	7,050	USD	40,961	0.01	CUMMINS	4,780	USD	989,699	0.20
AMERICAN HOMES 4 RENT "A"	16,451	USD	538,770	0.11	CVS CAREMARK	15,176	USD	1,476,170	0.29
AMERICOLD REALTY TRUST REIT	14,578	USD	360,222	0.07	DANAHER	305	USD	80,493	0.02
AMERIPRISE FINANCIAL	3,855	USD	987,535	0.20	DARDEN RESTAURANTS	7,719	USD	989,962	0.20
AMGEN	6,042	USD	1,377,153	0.27	DEVON ENERGY	15,374	USD	937,353	0.19
AO SMITH	6,114	USD	299,586	0.06	DIAMONDBACK ENERGY	7,107	USD	855,541	0.17
APARTMENT INCOME REIT	8,350	USD	321,809	0.06	DIGITAL REALTY TRUST REIT	15,401	USD	1,502,984	0.30
APPLE	76,655	USD	10,908,006	2.18	DOMINO'S PIZZA	2,284	USD	727,111	0.14
APPLE HOSPITALITY REIT	11,732	USD	167,885	0.03	DOUGLAS EMMETT	9,173	USD	163,371	0.03
ARCHER DANIELS MIDLAND	9,524	USD	773,539	0.15	DOW	20,518	USD	916,949	0.18
ARMADA HOFFLER PROPERTIES	3,806	USD	39,202	0.01	DUKE REALTY	20,784	USD	1,016,338	0.20
AT&T	75,368	USD	1,164,436	0.23	EASTERLY GOVERNMENT PROPERTIES REIT	4,943	USD	77,655	0.02
AVALONBAY COMMUNITIES	7,577	USD	1,382,954	0.28	EASTGROUP PROPERTIES REIT	2,225	USD	317,708	0.06
BANK OF AMERICA	5,821	USD	180,305	0.04	EASTMAN CHEMICALS	3,527	USD	254,156	0.05
BERKSHIRE HATHAWAY "B"	5,274	USD	1,428,568	0.28	EBAY	2,439	USD	92,243	0.02
BEST BUY	13,218	USD	863,135	0.17	ELI LILLY	1,025	USD	333,289	0.07
BIO-RAD LABORATORIES	315	USD	134,001	0.03	EMERSON ELECTRIC	2,202	USD	163,785	0.03
BOSTON PROPERTIES	8,497	USD	639,399	0.13	EMPIRE STATE REALTY REIT	7,487	USD	48,890	0.01
BRANDYWINE REALTY TRUST	9,028	USD	60,849	0.01	EQUITY LIFESTYLE PROPERTIES REIT	9,615	USD	602,091	0.12
BRISTOL MYERS SQUIBB	19,861	USD	1,420,260	0.28	EQUITY RESIDENTIAL	20,086	USD	1,341,946	0.27
BRIXMOR PROPERTY GROUP	16,115	USD	296,999	0.06	ESSENTIAL PROPERTIES REIT	7,663	USD	148,892	0.03
BROADCOM CORP	3,580	USD	1,631,621	0.32	ESSEX PROPERTY REIT	3,525	USD	845,965	0.17
BROADSTONE NET LEASE	9,094	USD	140,139	0.03	EVEREST RE GROUP	3,386	USD	905,416	0.18
CABOT OIL & GAS	13,860	USD	360,499	0.07	EVERGY INC	14,248	USD	859,154	0.17
CAMDEN PROPERTY REIT	5,620	USD	668,443	0.13	EXPEDITOR INTERNATIONAL	9,086	USD	819,830	0.16
					EXXON MOBIL	20,921	USD	1,856,739	0.37
					FACEBOOK	7,264	USD	1,018,631	0.20
					FASTENAL	19,007	USD	879,834	0.18
					FEDERAL REALTY INVESTMENT TRUST	4,353	USD	392,815	0.08
					FIRSTENERGY	20,956	USD	780,401	0.16

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

US Income Focused (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
FOUR CORNERS PROPERTY TRUST REIT	4,419	USD	106,012	0.02	METLIFE	4,794	USD	295,838	0.06
FRANK RESOURCES GAMING AND LEISURE PROPERTIES	32,526	USD	708,416	0.14	MICROSOFT	38,491	USD	9,197,808	1.83
GENERAL DYNAMICS	13,223	USD	583,267	0.12	MODERNA	1,142	USD	138,856	0.03
GETTY REALTY REIT	2,751	USD	589,787	0.12	NATIONAL HEALTH INVESTORS	2,341	USD	131,096	0.03
GILEAD SCIENCES	2,351	USD	62,537	0.01	NATIONAL RETAIL PROPERTIES	9,493	USD	375,828	0.07
GLOBAL NET LEASE	19,956	USD	1,254,235	0.25	NATIONAL STORAGE				
HALFMOON PARENT	5,636	USD	59,460	0.01	AFFILIATES TRUST REIT	4,582	USD	190,016	0.04
HEALTHCARE REALTY TRUST	4,403	USD	1,243,495	0.25	NETSTREIT	3,235	USD	56,580	0.01
HEALTHPEAK	20,521	USD	428,273	0.09	NEWMONT MINING	15,827	USD	669,957	0.13
HOME DEPOT	29,250	USD	668,070	0.13	NEXPOINT RESIDENTIAL TRUST	1,201	USD	55,774	0.01
HONEYWELL INTERNATIONAL	7,752	USD	2,177,149	0.43	NUCOR	7,849	USD	847,927	0.17
HOST MARRIOTT	5,781	USD	985,025	0.20	NVIDIA	5,346	USD	672,741	0.13
HP	38,398	USD	614,752	0.12	OFFICE PROPERTIES REIT	2,718	USD	37,753	0.01
HUDSON PACIFIC PROPERTIES REIT	6,427	USD	164,403	0.03	OMNICOM	13,825	USD	897,657	0.18
HUNTINGTON BANCSHARES	7,508	USD	82,438	0.02	ONEOK	17,035	USD	887,183	0.18
IDEXX LABORATORIES	63,530	USD	848,761	0.17	ORGANON & CO	6,806	USD	163,752	0.03
ILLINOIS TOOL WORKS	644	USD	219,256	0.04	ORION OFFICE REIT	3,236	USD	28,671	0.01
ILLUMINA	5,432	USD	1,001,172	0.20	OTIS WORLDWIDE PACKAGING CORPORATION	7,833	USD	505,463	0.10
INDEPENDENCE REALTY TRUST REIT	1,467	USD	279,566	0.06	OF AMERICA	6,250	USD	716,438	0.14
INNOVATIVE INDUSTRIAL PROPER REIT	11,897	USD	198,085	0.04	PARAMOUNT GROUP	10,210	USD	62,996	0.01
INTEL	1,513	USD	136,851	0.03	PAYCHEX	8,816	USD	1,015,162	0.20
INTERNATIONAL BUSINESS MACHINES	48,927	USD	1,291,673	0.26	PEPSICO	1,912	USD	317,239	0.06
INTERPUBLIC GROUP	10,674	USD	1,296,037	0.26	PFIZER	45,282	USD	2,006,898	0.40
INVENTRUST PROPERTIES	30,316	USD	797,614	0.16	PHILIP MORRIS INTERNATIONAL	15,847	USD	1,347,946	0.27
INVITATION HOMES REIT	3,675	USD	79,196	0.02	PHILLIPS 66	7,444	USD	601,401	0.12
IQVIA HOLDINGS	33,067	USD	1,118,657	0.22	PHILLIPS EDISON & CO	6,284	USD	173,878	0.03
JBG SMITH PROPERTIES REIT	1,042	USD	194,739	0.04	PHYSICIANS REIT	11,889	USD	177,384	0.04
JOHNSON & JOHNSON	5,845	USD	109,477	0.02	PIEDMONT OFFICE REIT "A"	6,543	USD	68,243	0.01
JP MORGAN CHASE	17,095	USD	2,810,760	0.56	PINNACLE WEST CAPITAL	12,563	USD	825,515	0.16
KENNEDY WILSON HOLDINGS	21,119	USD	2,253,186	0.45	PIONEER NATURAL RESOURCES	4,586	USD	993,924	0.20
KEYCORP	6,418	USD	99,800	0.02	PPL	14,505	USD	375,099	0.07
KIMBERLY-CLARK	24,515	USD	400,575	0.08	PRINCIPAL FINANCIAL GROUP	11,195	USD	815,668	0.16
KIMCO REALTY	8,471	USD	969,845	0.19	PROCTER AND GAMBLE	7,585	USD	967,922	0.19
KINDER MORGAN	76,872	USD	1,407,526	0.28	PROGRESSIVE	9,133	USD	1,076,963	0.21
KITE REALTY GROUP REIT	27,832	USD	467,299	0.09	PROLOGIS	40,084	USD	4,129,052	0.82
KLA TENCOR	11,693	USD	199,600	0.04	PUBLIC STORAGE	8,479	USD	2,465,439	0.49
LAM RESEARCH	2,027	USD	627,701	0.12	QUALCOMM	11,922	USD	1,379,495	0.27
LEXINGTON REALTY TRUST	2,411	USD	889,442	0.18	QUEST DIAGNOSTICS	4,058	USD	509,563	0.10
LOWES	15,150	USD	138,774	0.03	RAYMOND JAMES FINANCIAL	9,481	USD	949,996	0.19
LTC PROPERTIES REIT	5,912	USD	1,126,709	0.22	REALTY INCOME	43,105	USD	2,498,797	0.50
LUMEN TECHNOLOGIES	2,130	USD	78,640	0.02	REGENCY CENTERS	9,294	USD	499,738	0.10
LYONDELL BASELL INDUSTRIES	96,558	USD	719,840	0.14	REGIONS FINANCIAL	46,066	USD	937,904	0.19
MACERICH	11,229	USD	851,046	0.17	REXFORD INDUSTRIAL REALTY	9,270	USD	475,088	0.09
MASTERCARD	11,495	USD	92,305	0.02	RLJ LODGING TRUST	8,648	USD	87,864	0.02
MEDICAL PROPERTIES TRUST	6,694	USD	1,939,854	0.39	ROBERT HALF INTERNATIONAL	12,081	USD	936,882	0.19
MERCK & CO	32,135	USD	374,533	0.07	ROLLINS	11,191	USD	396,273	0.08
	21,819	USD	1,893,016	0.38					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

US Income Focused (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
RPT REALTY	4,792	USD	36,180	0.01	BONDS				
SABRA HEALTHCARE REIT	12,442	USD	160,502	0.03					
SALESFORCE	5,810	USD	854,651	0.17	GERMANY				
SERVICE PROPERTIES TRUST	9,121	USD	48,113	0.01	DEUTSCHE BANK 2.129% VRN 24/11/2026	150,000	USD	127,588	0.03
SIMON PROPERTY GROUP	27,419	USD	2,461,678	0.49	DEUTSCHE BANK 3.035% VRN 28/05/2032	215,000	USD	154,808	0.03
SITE CENTER REIT	10,417	USD	111,931	0.02				282,396	0.06
SL GREEN REALTY	3,508	USD	139,653	0.03	GREAT BRITAIN				
SNAP-ON	4,346	USD	889,409	0.18	BP CAPITAL MARKETS 4.375% VRN PERP	235,000	USD	215,856	0.04
SOUTHERN COMFORT	13,890	USD	955,076	0.19	NATWEST GROUP 1.642% VRN 14/06/2027	220,000	USD	185,508	0.04
SOVRAN SELF STORAGE	4,563	USD	504,120	0.10	NATWEST MARKETS 1.6% 29/09/2026	350,000	USD	298,692	0.06
SPIRIT REALTY CAPITAL	7,340	USD	265,268	0.05	ROYAL BANK OF SCOTLAND GROUP 3.073% VRN 22/05/2028	200,000	USD	172,884	0.03
STAG INDUSTRIAL REIT	9,707	USD	276,067	0.05	SANTANDER UK GROUP HOLDINGS 2.469% VRN 11/01/2028	345,000	USD	288,638	0.06
STARBUCKS	14,044	USD	1,215,087	0.24	STANDARD CHARTERED 1.822% 23/11/2025	800,000	USD	727,235	0.15
STORE CAPITAL	13,750	USD	433,125	0.09				1,888,813	0.38
SUMMIT HOTEL PROPERTIES REIT	5,786	USD	39,229	0.01	IRELAND				
SUN COMMUNITIES REIT	6,599	USD	893,769	0.18	AERCAP IRELAND CAPITAL 4.625% 15/10/2027	150,000	USD	135,548	0.03
SYNCHRONY FINANCIAL	29,100	USD	834,879	0.17	JOHNSON CONTROLS INTERNATIONAL 2% 16/09/2031	460,000	USD	350,341	0.07
T ROWE PRICE GROUP	8,640	USD	924,826	0.18				485,889	0.10
TANGER FACTORY OUTLET CENTRE	5,665	USD	77,724	0.02	JAPAN				
TERRENO REALTY REIT	3,990	USD	211,909	0.04	SOFTBANK GROUP CORP VRN 6% PERP	557,000	USD	521,067	0.10
TESLA MOTORS	9,509	USD	2,593,294	0.52				521,067	0.10
TEXAS INSTRUMENTS	9,669	USD	1,526,348	0.30	LUXEMBOURG				
THE CLOROX	6,619	USD	876,157	0.17	ARD FINANCE 6.5% 30/06/2027	425,000	USD	293,449	0.06
THERMO FISHER SCIENTIFIC	332	USD	172,411	0.03				293,449	0.06
TRACTOR SUPPLY	4,856	USD	905,741	0.18	NETHERLANDS				
TRAVELERS COMPANIES	3,496	USD	540,709	0.11	AERCAP HOLDINGS 5.875% VRN 10/10/2079	1,240,000	USD	1,085,325	0.22
TRUIST FINANCIAL	25,155	USD	1,115,876	0.22				1,085,325	0.22
UNITED PARCEL SERVICES	6,841	USD	1,125,755	0.22	SPAIN				
UNITEDHEALTH GP	2,685	USD	1,379,741	0.27	BANCO SANTANDER 0.701% VRN 30/06/2024	600,000	USD	576,900	0.11
UNIVERSAL HEALTH REALTY INCOME REIT	727	USD	31,123	0.01				576,900	0.11
URBAN EDGE PROPERTIES REIT	6,169	USD	82,356	0.02	SWITZERLAND				
US BANCORP	24,952	USD	1,021,036	0.20	UBS AGLONDON FRN 13/01/2025	630,000	USD	621,847	0.12
VENTAS	21,658	USD	860,256	0.17				621,847	0.12
VF	9,724	USD	298,916	0.06	UNITED STATES				
VIACOMCBS	35,494	USD	693,908	0.14	CENTENE 2.625% 01/08/2031	196,000	USD	148,659	0.03
VICI PROPERTIES REIT	82,667	USD	2,470,917	0.49	FORD MOTOR 7.45% 16/07/2031	976,000	USD	961,237	0.19
VISA "A"	3,523	USD	640,129	0.13					
VORNADO REALTY TRUST	40,580	USD	940,644	0.19					
WAL MART STORES	788	USD	103,354	0.02					
WALGREENS BOOTS ALLIANCE	27,652	USD	873,803	0.17					
WALT DISNEY	1,097	USD	105,937	0.02					
WHIRLPOOL	5,932	USD	818,141	0.16					
WP CAREY REIT	10,358	USD	714,598	0.14					
XENIA HOTELS AND RESORTS REIT	6,001	USD	83,354	0.02					
TOTAL SHARES			177,250,170	35.27					
			180,728,702	35.96					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

US Income Focused (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
FORD MOTOR COMPANY					BONDS				
6.625% 01/10/2028	670,000	USD	656,559	0.13	AUSTRALIA				
NAVIENT 4.875% 15/03/2028	405,000	USD	310,267	0.06	FMG RESOURCES 5.125%				
OCCIDENTAL PETROLEUM					15/05/2024	424,000	USD	415,567	0.08
8.875% 15/07/2030	1,981,000	USD	2,205,907	0.44				415,567	0.08
SOUTHWESTERN ENERGY					CANADA				
4.75% 01/02/2032	171,000	USD	143,344	0.03	BANK OF MONTREAL 0.4%				
SOUTHWESTERN ENERGY					15/09/2023	1,000,000	USD	958,816	0.19
5.375% 15/03/2030	497,000	USD	445,518	0.09	BANK OF NOVA SCOTIA				
SPRINT CAPITAL 6.875%					0.4% 15/09/2023	1,000,000	USD	957,701	0.19
15/11/2028	1,900,000	USD	1,961,039	0.39	BAUSCH HEALTH 4.875%				
SYNCHRONY BANK 5.4%					01/06/2028	1,270,000	USD	820,525	0.16
22/08/2025	375,000	USD	366,499	0.07	BAUSCH HEALTH 9%				
			7,199,029	1.43	15/12/2025	500,000	USD	320,162	0.06
TOTAL BONDS			12,954,715	2.58	CANADIAN IMPERIAL BANK OF				
ASSET BACKED SECURITIES					COMMERCE FRN 07/04/2025	2,045,000	USD	2,021,276	0.40
UNITED STATES					ELDORADO GOLD 6.25%				
FNMA 15YR 2.5%					01/09/2029	1,151,000	USD	886,295	0.18
16/10/2027 TBA	1,050,000	USD	953,915	0.19	HUDBAY MINERALS 6.125%				
FNMA 30YR 3% 11/10/2042					01/04/2029	495,000	USD	399,548	0.08
TBA	1,780,000	USD	1,560,003	0.31	NOVA CHEMICALS CORP				
FNMA 30YR 3.5%					5.25% 01/06/2027	400,000	USD	341,003	0.07
15/10/2048 TBA	1,740,000	USD	1,575,929	0.32	TORONTODOMINION BANK				
FNMA 30YR 4% 15/10/2039					0.3% 02/06/2023	915,000	USD	890,149	0.18
TBA	1,320,000	USD	1,231,519	0.25	WASTE CONNECTIONS 4.2%				
FNMA 30YR 4.5%					15/01/2033	250,000	USD	227,748	0.05
01/10/2039 TBA	1,440,000	USD	1,377,678	0.27				7,823,223	1.56
GNMA 30YR 3.5%					CHINA				
15/10/2041 TBA	1,100,000	USD	1,005,215	0.20	GLOBAL AIRCRAFT LEASING				
GNMA 30YR 4% 15/10/2039					6.5% 15/09/2024	2,260,738	USD	1,704,052	0.34
TBA	720,000	USD	675,446	0.13				1,704,052	0.34
			8,379,705	1.67	FRANCE				
TOTAL ASSET BACKED SECURITIES			8,379,705	1.67	ALTICE FRANCE FRANCE				
TOTAL TRANSFERABLE SECURITIES					5.125% 15/07/2029	1,674,000	USD	1,252,779	0.25
ADMITTED TO AN OFFICIAL STOCK					BNP PARIBAS 3.132% VRN				
EXCHANGE LISTING			202,063,122	40.21	20/01/2033	1,145,000	USD	876,389	0.17
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED					ILIAD HOLDING SASU 6.5%				
MARKET					15/10/2026	1,028,000	USD	899,776	0.18
SHARES					SOCIETE GENERALE FRN				
UNITED STATES					21/01/2026	2,875,000	USD	2,785,896	0.56
ALPHABET	26,454	USD	2,613,391	0.52				5,814,840	1.16
PARK HOTELS & RESORTS					GERMANY				
REIT	12,216	USD	138,529	0.03	DEUTSCHE BANK 0.962%				
WELLTOWER	25,169	USD	1,597,980	0.32	08/11/2023	500,000	USD	476,474	0.10
			4,349,900	0.87	DEUTSCHE BANK 2.311%				
TOTAL SHARES			4,349,900	0.87	VRN 16/11/2027	480,000	USD	391,805	0.08
					DEUTSCHE BANK 3.742%				
					VRN 07/01/2033	485,000	USD	320,919	0.06
								1,189,198	0.24

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

US Income Focused (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
GREAT BRITAIN					SWITZERLAND				
EG GLOBAL FINANCE 6.75% 07/02/2025	860,000	USD	768,181	0.16	CREDIT SUISSE NEW YORK FRN 21/02/2025	1,815,000	USD	1,769,976	0.35
NATWEST MARKETS 0.8% 12/08/2024	235,000	USD	216,037	0.04				1,769,976	0.35
STANDARD CHARTERED 2.608% VRN 12/01/2028	320,000	USD	272,178	0.05	UNITED STATES				
VODAFONE GROUP 3.25% VRN 04/06/2081	115,000	USD	92,447	0.02	ADAPTHEALTH 4.625% 01/08/2029	1,162,000	USD	931,848	0.19
			1,348,843	0.27	ADAPTHEALTH 5.125% 01/03/2030	66,000	USD	54,216	0.01
IRELAND					AIR LEASE 0.7% 15/02/2024	135,000	USD	126,345	0.03
AERCAP IRELAND CAPITAL 4.5% 15/09/2023	330,000	USD	325,726	0.06	AIR LEASE 4.125% VRN PERP AIRCASLE 5.25%	1,320,000	USD	920,306	0.18
AERCAP IRELAND CAPITAL DAC AERC 3.85% 29/10/2041	325,000	USD	217,351	0.04	AIRCASLE 5.25% VRN PERP	460,000	USD	434,877	0.09
AVOLON HOLDINGS FUNDING 3.95% 01/07/2024	500,000	USD	473,960	0.10	ALLY FINANCIAL 4.7% VRN PERP	1,323,000	USD	1,007,427	0.20
			1,017,037	0.20	AMERICAN AIRLINES ADVANTAGE 5.75% 20/04/2029	669,000	USD	491,231	0.10
ITALY					AMERICAN AXLE MANUFACTURING 6.875% 01/07/2028	1,919,000	USD	1,676,429	0.33
INTESA SANPAOLO 4.198% 01/06/2032	200,000	USD	135,826	0.03	AMERICAN ELECTRIC POWER 2.031% 15/03/2024	998,000	USD	867,099	0.17
			135,826	0.03	AMKOR TECHNOLOGY 6.625% 15/09/2027	362,000	USD	348,937	0.07
LIBERIA					ANTERO MIDSTREAM PARTNERS 5.375% 15/06/2029	420,000	USD	370,007	0.07
ROYAL CARIBBEAN CRUISES 5.375% 15/07/2027	81,000	USD	60,431	0.01	ANTERO MIDSTREAM PARTNERS 5.75% 15/01/2028	1,000,000	USD	916,882	0.18
			60,431	0.01	ANTERO RESOURCES 5.375% 01/03/2030	756,000	USD	679,976	0.14
LUXEMBOURG					ANTERO RESOURCES 8.375% 15/07/2026	1,026,000	USD	1,083,393	0.22
ARDAGH METAL PACKAGING FINANCE 6% 15/06/2027	200,000	USD	189,718	0.04	ARCHROCK PARTNERS 6.25% 01/04/2028	500,000	USD	432,942	0.09
			189,718	0.04	ARCHROCK PARTNERS 6.875% 01/04/2027	1,440,000	USD	1,297,259	0.26
NETHERLANDS					ARCONIC ROLLED PRODUCTS 6.125% 15/02/2028	850,000	USD	747,144	0.15
COOPERATIEVE RABOBANK 3.758% VRN 06/04/2033	685,000	USD	570,533	0.11	ASHTON WOODS USA 4.625% 01/08/2029	887,000	USD	650,139	0.13
ENEL FINANCE INTERNATIONAL 2.875% 12/07/2041	835,000	USD	476,076	0.09	AT&T 0.9% 25/03/2024	175,000	USD	165,845	0.03
ENEL FINANCE INTERNATIONAL 5.5% 15/06/2052	255,000	USD	203,367	0.04	AVIATION CAPITAL GROUP 1.95% 30/01/2026	60,000	USD	50,499	0.01
SENSATA TECHNOLOGIES 5.875% 01/09/2030	269,000	USD	251,189	0.05	AVIATION CAPITAL GROUP 1.95% 20/09/2026	520,000	USD	422,882	0.08
ZIGGO 4.875% 15/01/2030	200,000	USD	158,354	0.03	BANK OF AMERICA 2.482% VRN 21/09/2036	740,000	USD	536,719	0.11
ZIGGO BOND 5.125% 28/02/2030	1,336,000	USD	960,494	0.20	BANK OF AMERICA 2.572% VRN 20/10/2032	445,000	USD	340,943	0.07
			2,620,013	0.52	BANK OF AMERICA 3.846% VRN 08/03/2037	955,000	USD	772,990	0.15
PANAMA									
CARNIVAL 5.75% 01/03/2027	1,767,000	USD	1,260,252	0.25					
CARNIVAL 6% 01/05/2029	68,000	USD	47,984	0.01					
CARNIVAL 7.625% 01/03/2026	710,000	USD	551,228	0.11					
			1,859,464	0.37					
SWEDEN									
SWEDBANK FRN 04/04/2025	460,000	USD	458,122	0.09					
			458,122	0.09					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

US Income Focused (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
BANK OF AMERICA 4.571% VRN 27/04/2033	175,000	USD	157,024	0.03	CNX RESOURCES 7.375% 15/01/2031	527,000	USD	518,450	0.10
BLUE RACER MIDSTREAM 7.625% 15/12/2025	244,000	USD	235,455	0.05	COLGATE ENERGY PARTNERS 5.875% 01/07/2029	1,587,000	USD	1,422,832	0.28
BOARDWALK PIPELINES 3.4% 15/02/2031	140,000	USD	113,379	0.02	COLT MERGER 6.25% 01/07/2025	724,000	USD	695,024	0.14
BROADCOM 3.187% 15/11/2036	250,000	USD	172,217	0.03	COMMSCOPE 4.75% 01/09/2029	737,000	USD	598,465	0.12
BROADCOM 4.15% 15/04/2032	445,000	USD	376,105	0.07	CORNERSTONE BUILDING BRANDS 6.125% 15/01/2029	249,000	USD	140,641	0.03
BUCKEYE PARTNERS 5.85% 15/11/2043	514,000	USD	387,923	0.08	CROWNROCK 5% 01/05/2029	633,000	USD	564,489	0.11
BUILDERS FIRSTSOURCE 6.375% 15/06/2032	938,000	USD	838,831	0.17	CSC HOLDINGS 4.125% 01/12/2030	885,000	USD	662,626	0.13
CAESARS ENTERTAINMENT 4.625% 15/10/2029	767,000	USD	589,468	0.12	CSC HOLDINGS 4.5% 15/11/2031	500,000	USD	375,191	0.07
CALPINE 5.125% 15/03/2028	885,000	USD	766,041	0.15	CSC HOLDINGS 5.75% 15/01/2030	1,020,000	USD	733,995	0.15
CALPINE 5.25% 01/06/2026	1,474,000	USD	1,383,347	0.28	DAE FUNDING 1.55% 01/08/2024	215,000	USD	196,811	0.04
CCO HOLDINGS 4.5% 15/08/2030	1,083,000	USD	856,724	0.17	DELL INTERNATIONAL 6.02% 15/06/2026	500,000	USD	503,437	0.10
CCO HOLDINGS 4.75% 01/03/2030	1,466,000	USD	1,193,439	0.24	DIEBOLD 8.5% 15/04/2024	598,000	USD	314,659	0.06
CCO HOLDINGS 5.375% 01/06/2029	1,453,000	USD	1,272,253	0.25	DIRECTV HOLDINGS 5.875% 15/08/2027	1,171,000	USD	1,012,441	0.20
CENTENE 3% 15/10/2030	235,000	USD	186,204	0.03	DISH 7.375% 01/07/2028	281,000	USD	189,363	0.04
CENTENE 3.375% 15/02/2030	1,341,000	USD	1,097,860	0.22	DISH DBS 5.75% 01/12/2028	857,000	USD	655,408	0.13
CENTENE 4.625% 15/12/2029	697,000	USD	623,453	0.12	DISH DBS 7.75% 01/07/2026	960,000	USD	737,504	0.15
CENTERFIELD MEDIA PARENT 6.625% 01/08/2026	494,000	USD	395,171	0.08	ENERGY TRANSFER 6.5% VRN PERP	500,000	USD	440,673	0.09
CENTRAL PARENT 7.25% 15/06/2029	727,000	USD	688,231	0.14	ENLINK MIDSTREAM 5.375% 01/06/2029	620,000	USD	569,132	0.11
CENTURYLINK 6.75% 01/12/2023	424,000	USD	432,980	0.09	ENLINK MIDSTREAM 6.5% 01/09/2030	681,000	USD	665,483	0.13
CHARTER COMMUNICATIONS OPERATING 3.5% 01/06/2041	45,000	USD	29,010	0.01	ENTERCOM MEDIA 6.75% 31/03/2029	1,873,000	USD	462,933	0.09
CHARTER COMMUNICATIONS OPERATING 3.5% 01/03/2042	795,000	USD	503,113	0.10	EPR PROPERTIES 3.6% 15/11/2031	540,000	USD	387,595	0.08
CHARTER COMMUNICATIONS OPERATING 3.7% 01/04/2051	55,000	USD	33,637	0.01	EQT MIDSTREAM PARTNERS 5.5% 15/07/2028	1,500,000	USD	1,289,067	0.26
CHENIERE ENERGY PARTNERS 4.5% 01/10/2029	850,000	USD	754,375	0.15	EVERI HOLDINGS 5% 15/07/2029	1,365,000	USD	1,127,344	0.22
CHSCOMMUNITY HEALTH SYSTEMS 6.125% 01/04/2030	1,042,000	USD	495,485	0.10	FERTITTA ENTERTAINMENT 6.75% 15/07/2030	1,276,000	USD	973,585	0.19
CHSCOMMUNITY HEALTH SYSTEMS 6.875% 15/04/2029	873,000	USD	444,257	0.09	FORD MOTOR CREDIT 3.37% 17/11/2023	250,000	USD	241,674	0.05
CLEAR CHANNEL OUTDOOR HOLDINGS 7.5% 01/06/2029	1,336,000	USD	991,096	0.20	FORD MOTOR CREDIT 5.113% 03/05/2029	1,500,000	USD	1,309,739	0.26
CLEVELANDCLIFFS 5.875% 01/06/2027	672,000	USD	607,930	0.12	FREEDOM MORTGAGE 6.625% 15/01/2027	637,000	USD	457,404	0.09
CLEVELANDCLIFFS 6.75% 15/03/2026	293,000	USD	288,211	0.06	FRONTIER COMMUNICATIONS 5.875% 15/10/2027	650,000	USD	589,119	0.12
CLYDESDALE ACQUISITION HOLDINGS 6.625% 15/04/2029	497,000	USD	453,155	0.09					

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Portfolio of Investments and Other Net Assets

as at 30 September 2022

US Income Focused (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
GENESIS ENERGY 6.5% 01/10/2025	425,000	USD	385,345	0.08	MAGALLANES 5.05% 15/03/2042	410,000	USD	306,308	0.06
GENESIS ENERGY 8% 15/01/2027	223,000	USD	196,494	0.04	MAGIC MERGER 5.25% 01/05/2028	800,000	USD	563,828	0.11
GENESIS ENERGY LP GENESIS ENERGY 7.75% 01/02/2028	580,000	USD	502,364	0.10	MAGIC MERGER 7.875% 01/05/2029	794,000	USD	459,840	0.09
GPC MERGER 7.125% 15/08/2028	1,165,000	USD	947,130	0.19	MARRIOTT OWNERSHIP RESORTS 4.5% 15/06/2029	893,000	USD	711,412	0.14
GRAY ESCROW 5.375% 15/11/2031	1,265,000	USD	993,094	0.20	MERCER INTERNATIONAL 5.125% 01/02/2029	537,000	USD	428,542	0.09
IHEARTCOMMUNICATIONS 8.375% 01/05/2027	1,827,000	USD	1,548,697	0.31	METROPOLITAN LIFE GLOBAL FUNDING 0.55% 07/06/2024	925,000	USD	860,843	0.17
IQVIA 2.875% 15/06/2028	850,000	EUR	681,849	0.14	MGM RESORTS INTERNATIONAL 6% 15/03/2023	424,000	USD	423,941	0.08
IRON MOUNTAIN 5.25% 15/07/2030	594,000	USD	496,209	0.10	MILEAGE PLUS HOLDINGS 6.5% 20/06/2027	566,000	USD	527,249	0.10
JACKSON FINANCIAL 1.125% 22/11/2023	80,000	USD	76,548	0.02	MODIVCARE ESCROW ISSUER 5% 01/10/2029	729,000	USD	595,640	0.12
JACKSON FINANCIAL 3.125% 23/11/2031	190,000	USD	145,715	0.03	MORGAN STANLEY 2.484% VRN 16/09/2036	310,000	USD	222,577	0.04
JACKSON FINANCIAL 4% 23/11/2051	380,000	USD	244,896	0.05	MPT OPERATING PARTNERSHIP 2.55% 05/12/2023	500,000	GBP	519,221	0.10
JACKSON NATIONAL LIFE GLOBAL FUND 1.75% 12/01/2025	400,000	USD	368,683	0.07	MSCI 3.875% 15/02/2031	791,000	USD	666,429	0.13
JACOBS ENTERTAINMENT 6.75% 15/02/2029	1,126,000	USD	969,390	0.19	NATIONSTAR MORTGAGE HOLDINGS 5.5% 15/08/2028	1,170,000	USD	921,919	0.18
JEFFERIES FINANCE 5% 15/08/2028	1,348,000	USD	995,227	0.20	NATIONSTAR MORTGAGE HOLDINGS 5.75% 15/11/2031	987,000	USD	726,650	0.14
JPMORGAN CHASE 0.824% VRN 01/06/2025	500,000	USD	463,116	0.09	NAVIENT 5.5% 15/03/2029	1,354,000	USD	1,025,660	0.20
JPMORGAN CHASE 5% VRN PERP	500,000	USD	450,082	0.09	NAVIENT 6.75% 15/06/2026	435,000	USD	395,373	0.08
KAISER ALUMINUM 4.5% 01/06/2031	230,000	USD	168,815	0.03	NCL 5.875% 15/02/2027	1,762,000	USD	1,504,622	0.30
KENNAMETAL 2.8% 01/03/2031	35,000	USD	26,577	0.01	NCR 5% 01/10/2028	382,000	USD	302,375	0.06
KINETIK HOLDINGS 5.875% 15/06/2030	1,032,000	USD	945,111	0.19	NCR 5.125% 15/04/2029	835,000	USD	626,674	0.12
LABL 5.875% 01/11/2028	619,000	USD	503,192	0.10	NEWELL RUBBERMAID 5.5% 01/04/2046	913,000	USD	715,086	0.14
LABL ESCROW ISSUER 10.5% 15/07/2027	598,000	USD	512,382	0.10	NEXTERA ENERGY CAPITAL HOLDINGS FRN 03/11/2023	1,520,000	USD	1,508,328	0.30
LABL ESCROW ISSUER 6.75% 15/07/2026	270,000	USD	245,304	0.05	NGL ENERGY OPERATING 7.5% 01/02/2026	1,068,000	USD	953,323	0.19
LIBERTY INTERACTIVE 8.5% 15/07/2029	232,000	USD	157,144	0.03	OCCIDENTAL PETROLEUM 6.125% 01/01/2031	248,000	USD	244,997	0.05
LIBERTY MEDIA 8.25% 01/02/2030	75,000	USD	48,484	0.01	PACTIV EVERGREEN GROUP ISSUER 4.375% 15/10/2028	178,000	USD	148,368	0.03
LIFEPOINT HEALTH 5.375% 15/01/2029	315,000	USD	222,165	0.04	PEARL MERGER 6.75% 01/10/2028	940,000	USD	713,839	0.14
LOWES COS 2.8% 15/09/2041	325,000	USD	210,271	0.04	PENNYMAC FINANCIAL SERVICES 5.75% 15/09/2031	840,000	USD	606,114	0.12
MACYS RETAIL HOLDINGS 5.875% 01/04/2029	1,898,000	USD	1,531,830	0.30	PETSMART FINANCE 7.75% 15/02/2029	1,246,000	USD	1,114,007	0.22
					PPL ELECTRIC UTILITIES FRN 24/06/2024	190,000	USD	187,875	0.04
					PRESIDIO HOLDINGS 8.25% 01/02/2028	1,197,000	USD	1,034,962	0.21

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

US Income Focused (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
PRINCIPAL LIFE GLOBAL FUNDING 1.25% 16/08/2026	560,000	USD	483,296	0.10	UNITED WHOLESALE MORTGAGE 5.75% 15/06/2027	500,000	USD	399,318	0.08
RADIOLOGY PARTNERS 9.25% 01/02/2028	665,000	USD	435,942	0.09	UNIVISION COMMUNICATIONS 7.375% 30/06/2030	1,064,000	USD	1,011,488	0.20
RANGE RESOURCES 4.75% 15/02/2030	324,000	USD	281,340	0.06	US (GOVT) 1.375% 31/12/2028	950,000	USD	817,037	0.16
REALOGY GROUP 5.75% 15/01/2029	1,407,000	USD	1,017,368	0.20	US (GOVT) 1.375% 15/11/2040	133,000	USD	86,627	0.02
REGIONALCARE HOSPITAL 9.75% 01/12/2026	1,324,000	USD	1,196,326	0.24	US (GOVT) 1.75% 15/08/2041	3,836,000	USD	2,643,542	0.53
REGIONS FINANCIAL 1.8% 12/08/2028	745,000	USD	616,003	0.12	US (GOVT) 2% 15/11/2041	2,600,000	USD	1,874,844	0.37
RP ESCROW 5.25% 15/12/2025	200,000	USD	165,510	0.03	US (GOVT) 2.25% 15/05/2041	2,715,000	USD	2,067,006	0.41
SCIENTIFIC GAMES INTERNATIONAL 7% 15/05/2028	486,000	USD	456,449	0.09	US (GOVT) 2.25% 15/02/2052	5,050,000	USD	3,702,675	0.75
SIMON PROPERTY GROUP 2.25% 15/01/2032	455,000	USD	344,268	0.07	US (GOVT) 2.375% 31/03/2029	1,250,000	USD	1,137,354	0.23
SIRIUS XM RADIO 5.5% 01/07/2029	1,152,000	USD	1,036,612	0.21	US (GOVT) 2.375% 15/02/2042	1,900,000	USD	1,465,820	0.29
SOUTHWESTERN ENERGY 5.375% 01/02/2029	400,000	USD	364,578	0.07	US (GOVT) 2.625% 31/07/2029	4,500,000	USD	4,155,116	0.84
SPRINGLEAF FINANCE 5.625% 15/03/2023	451,000	USD	450,451	0.09	US (GOVT) 2.75% 31/05/2029	2,400,000	USD	2,233,499	0.44
STANDARD INDUSTRIES 4.75% 15/01/2028	558,000	USD	474,219	0.09	US (GOVT) 2.875% 30/04/2029	700,000	USD	656,523	0.13
STAPLES 7.5% 15/04/2026	1,048,000	USD	881,851	0.18	US (GOVT) 2.875% 15/05/2032	125,000	USD	116,182	0.02
SYLVAMO 7% 01/09/2029	412,000	USD	354,708	0.07	US (GOVT) 2.875% 15/05/2052	600,000	USD	507,703	0.10
SYNCHRONY FINANCIAL 2.875% 28/10/2031	620,000	USD	441,676	0.09	US (GOVT) 3.125% 31/08/2029	1,000,000	USD	953,750	0.19
SYNCHRONY FINANCIAL 4.875% 13/06/2025	860,000	USD	832,113	0.17	US (GOVT) 3.25% 30/06/2029	450,000	USD	432,246	0.09
TALLGRASS ENERGY PARTNERS 6% 01/03/2027	371,000	USD	337,548	0.07	US (GOVT) 3.25% 15/05/2042	500,000	USD	446,602	0.09
TALLGRASS ENERGY PARTNERS 6% 31/12/2030	550,000	USD	468,922	0.09	US (GOVT) 3.375% 15/08/2042	950,000	USD	866,207	0.17
TENET HEALTHCARE 6.125% 01/10/2028	1,944,000	USD	1,724,426	0.34	US ACUTE CARE SOLUTIONS 6.375% 01/03/2026	1,033,000	USD	869,025	0.17
TMOBILE USA 3.5% 15/04/2031	1,096,000	USD	925,146	0.18	US BANCORP 2.491% VRN 03/11/2036	1,405,000	USD	1,054,169	0.21
TRANSDIGM 5.5% 15/11/2027	412,000	USD	357,230	0.07	VERIZON COMMUNICATIONS 3.55% 22/03/2051	105,000	USD	74,136	0.01
TRANSDIGM 6.25% 15/03/2026	398,000	USD	387,219	0.08	VICI PROPERTIES 3.5% 15/02/2025	730,000	USD	677,038	0.13
TRAVEL LEISURE 4.5% 01/12/2029	153,000	USD	119,480	0.02	VICI PROPERTIES 4.625% 01/12/2029	876,000	USD	763,447	0.15
TRONOX 4.625% 15/03/2029	1,500,000	USD	1,104,022	0.22	VICTORIAS SECRET 4.625% 15/07/2029	1,522,000	USD	1,151,047	0.23
UNITED NATURAL FOODS 6.75% 15/10/2028	1,256,000	USD	1,165,857	0.23	VICTORS MERGER 6.375% 15/05/2029	846,000	USD	519,710	0.10
UNITED RENTALS NORTH AMERICA 5.25% 15/01/2030	269,000	USD	243,036	0.05					
UNITED WHOLESALE MORTGAGE 5.5% 15/04/2029	812,000	USD	617,626	0.12					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

US Income Focused (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
VIKING OCEAN CRUISES 5.625% 15/02/2029	710,000	USD	553,257	0.11	CORPORATE OFFICE PROPERTIES	6,139	USD	143,407	0.03
VINE ENERGY HOLDINGS 6.75% 15/04/2029	804,000	USD	771,868	0.15	EPR PROPERTIES	4,059	USD	145,231	0.03
VISTRA 7% VRN PERP	224,000	USD	195,924	0.04	EXTRA SPACE STORAGE	7,188	USD	1,227,350	0.25
VISTRA 8% VRN PERP	1,685,000	USD	1,551,097	0.31	FIRST INDUSTRIAL REALTY TRUST	7,145	USD	321,168	0.06
WASH MULTIFAMILY ACQUISITION 5.75% 15/04/2026	560,000	USD	517,738	0.10	HIGHWOODS PROPERTIES	5,731	USD	154,794	0.03
WASTE MANAGEMENT 4.15% 15/04/2032	1,135,000	USD	1,056,648	0.21	KILROY REALTY	6,281	USD	263,614	0.05
WESTERN MIDSTREAM OPERATING FRN 13/01/2023	500,000	USD	497,891	0.10	MIDAMERICA APARTMENT OMEGA HEALTHCARE	6,228	USD	965,340	0.19
WR GRACE HOLDINGS 5.625% 15/08/2029	1,282,000	USD	969,054	0.19	INVESTORS	12,713	USD	371,601	0.07
WYNDHAM DESTINATIONS 4.625% 01/03/2030	672,000	USD	536,270	0.11	RETAIL OPPORTUNITY INVESTMENTS	6,501	USD	89,909	0.02
			137,994,729	27.45	SUNSTONE HOTEL			109,338	0.02
TOTAL BONDS			164,401,039	32.71	INVESTORS	11,437	USD	724,402	0.14
					UDR	17,540	USD	83,210	0.02
					WASHINGTON REAL ESTATE	4,744	USD	4,944,597	0.98
ASSET BACKED SECURITIES					TOTAL COLLECTIVE INVESTMENT SCHEMES			111,511,505	22.19
UNITED STATES					MONEY MARKET INSTRUMENTS				
FANNIE 1.5% 15/10/2051 TBA	960,000	USD	741,873	0.15	TREASURY BILLS				
FNMA 1.50% 15/10/2035					UNITED STATES				
TBA	1,170,000	USD	1,007,297	0.20	US (GOVT) 0% 08/11/2022	19,500,000	USD	19,448,489	3.87
FNMA 2% 25/02/2029 TBA	1,940,000	USD	1,716,446	0.34				19,448,489	3.87
GNMA 2% 15/10/2051 TBA	1,930,000	USD	1,620,240	0.32	TOTAL TREASURY BILLS			19,448,489	3.87
GNMA 30YR 3% 15/10/2046					TOTAL MONEY MARKET INSTRUMENTS			19,448,489	3.87
TBA	880,000	USD	782,272	0.16	OTHER TRANSFERABLE SECURITIES				
			5,868,128	1.17	BONDS				
TOTAL ASSET BACKED SECURITIES			5,868,128	1.17	CANADA				
TOTAL TRANSFERABLE SECURITIES					AKUMIN ESCROW 7.5% 01/08/2028	584,000	USD	445,914	0.09
TRADED ON ANOTHER REGULATED MARKET			174,619,067	34.75				445,914	0.09
COLLECTIVE INVESTMENT SCHEMES					GERMANY				
IRELAND					DEUTSCHE BANK 2.222% VRN 18/09/2024	150,000	USD	142,951	0.03
HSBC GLOBAL LIQUIDITY FUND	4,530	USD	4,530	0.00				142,951	0.03
			4,530	0.00	SWEDEN				
LUXEMBOURG					SKANDINAVISKA ENSKILDA BANKEN 0.65% 09/09/2024	510,000	USD	469,452	0.09
HGIF ASIA HY BOND "ZC"	51,837	USD	344,196	0.07				469,452	0.09
HSBC GIF GLOBAL ASSET BACKED BOND "Z"	6,534	USD	992,871	0.20	UNITED STATES				
HSBC GIF US HIGH YIELD BOND "ZC"	2,469,531	USD	25,660,893	5.11	PITNEY BOWES 6.875% 15/03/2027	666,000	USD	412,952	0.08
STRUC INVEST SICAV GLOBAL ENHANCED EQUITY E USD	8,746,899	USD	79,564,418	15.83				412,952	0.08
			106,562,378	21.21	TOTAL BONDS			1,471,269	0.29
UNITED STATES									
ACADIA REALTY TRUST	4,960	USD	62,298	0.01					
AGREE REALTY CORP	4,240	USD	282,935	0.06					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2022

US Income Focused (continued)
Statement of investments as at 30 September 2022
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
ASSET BACKED SECURITIES				
UNITED STATES				
FNMA 2% 15/10/2050 TBA	3,470,000	USD	2,831,747	0.57
FNMA 2.5% 10/10/2049 TBA	2,570,000	USD	2,175,766	0.43
GNMA 30YR 2.5% 20/08/2043 TBA	1,570,000	USD	1,358,847	0.27
			6,366,360	1.27
TOTAL ASSET BACKED SECURITIES			6,366,360	1.27
TOTAL OTHER TRANSFERABLE SECURITIES			7,837,629	1.56
TOTAL INVESTMENTS			515,479,812	102.58
OTHER NET LIABILITIES			(12,982,263)	(2.58)
TOTAL NET ASSETS			502,497,549	100.00

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

Statement of Derivatives

as at 30 September 2022

Forward Foreign Exchange Contracts

As at 30 September 2022, 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	Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency	
Asia ex Japan Equity						
EUR	8,211,093	31/10/2022	USD	8,029,932	HSBC Bank PLC	28,937
EUR	42,496	31/10/2022	USD	40,689	HSBC Bank PLC	1,019
EUR	653,095	31/10/2022	USD	638,685	HSBC Bank PLC	2,301
EUR	3,380	31/10/2022	USD	3,236	HSBC Bank PLC	81
EUR	1,775,012	31/10/2022	USD	1,735,850	HSBC Bank PLC	6,255
EUR	9,223	31/10/2022	USD	8,831	HSBC Bank PLC	221
USD	43,129	31/10/2022	EUR	43,774	HSBC Bank PLC	167
USD	3,430	31/10/2022	EUR	3,482	HSBC Bank PLC	13
USD	9,291	31/10/2022	EUR	9,430	HSBC Bank PLC	36
USD					39,030	
USD	168,029	31/10/2022	EUR	173,085	HSBC Bank PLC	(1,847)
USD	82,888	31/10/2022	EUR	85,932	HSBC Bank PLC	(1,451)
USD	165,630	31/10/2022	EUR	171,048	HSBC Bank PLC	(2,247)
USD	13,365	31/10/2022	EUR	13,767	HSBC Bank PLC	(147)
USD	6,593	31/10/2022	EUR	6,835	HSBC Bank PLC	(115)
USD	13,174	31/10/2022	EUR	13,605	HSBC Bank PLC	(178)
USD	36,287	31/10/2022	EUR	37,379	HSBC Bank PLC	(399)
USD	17,814	31/10/2022	EUR	18,469	HSBC Bank PLC	(312)
USD	35,774	31/10/2022	EUR	36,944	HSBC Bank PLC	(485)
USD					(7,181)	
Asia Pacific ex Japan Equity High Dividend						
CNH	19,400	31/10/2022	USD	2,717	HSBC Bank PLC	5
USD					5	
CNH	55,802,672	31/10/2022	USD	7,832,907	HSBC Bank PLC	(3,386)
USD	71,514	31/10/2022	CNH	511,625	HSBC Bank PLC	(271)
USD	144,347	31/10/2022	CNH	1,034,354	HSBC Bank PLC	(780)
USD	172,635	31/10/2022	CNH	1,242,249	HSBC Bank PLC	(1,662)
USD					(6,099)	
Euroland Equity Smaller Companies						
EUR	652	31/10/2022	USD	633	HSBC Bank PLC	7
EUR	509	31/10/2022	USD	493	HSBC Bank PLC	7
EUR					14	
EUR	643	31/10/2022	USD	634	HSBC Bank PLC	(3)
USD	30,823	31/10/2022	EUR	31,518	HSBC Bank PLC	(113)
EUR					(116)	
Euroland Value						
EUR	2,823	31/10/2022	USD	2,741	HSBC Bank PLC	31
EUR	1,158	31/10/2022	USD	1,121	HSBC Bank PLC	15
EUR	154,979	31/10/2022	USD	150,453	HSBC Bank PLC	1,685
EUR	63,569	31/10/2022	USD	61,555	HSBC Bank PLC	851
EUR					2,582	

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Euroland Value (continued)						
EUR	1,594	31/10/2022	USD	1,570	HSBC Bank PLC	(6)
EUR	87,475	31/10/2022	USD	86,187	HSBC Bank PLC	(340)
USD	87,957	31/10/2022	EUR	89,942	HSBC Bank PLC	(323)
USD	4,828,148	31/10/2022	EUR	4,937,074	HSBC Bank PLC	(17,730)
EUR						(18,399)
Global Equity Climate Change						
EUR	28,392	31/10/2022	USD	27,765	HSBC Bank PLC	100
EUR	28,072	31/10/2022	USD	27,452	HSBC Bank PLC	99
GBP	400	31/10/2022	USD	430	HSBC Bank PLC	17
USD	299	31/10/2022	EUR	303	HSBC Bank PLC	1
USD	295	31/10/2022	EUR	299	HSBC Bank PLC	1
USD	2,317	31/10/2022	GBP	2,065	HSBC Bank PLC	11
USD	5,461	31/10/2022	SGD	7,827	HSBC Bank PLC	5
USD	2,175	31/10/2022	SGD	3,112	HSBC Bank PLC	6
USD	751	31/10/2022	AUD	1,151	HSBC Bank PLC	10
USD	234	31/10/2022	AUD	363	HSBC Bank PLC	1
USD	301	31/10/2022	AUD	462	HSBC Bank PLC	4
USD						255
AUD	42,886	31/10/2022	USD	28,247	HSBC Bank PLC	(665)
GBP	201,909	31/10/2022	USD	226,072	HSBC Bank PLC	(549)
HKD	5,574	31/10/2022	USD	711	HSBC Bank PLC	-
SGD	292,580	31/10/2022	USD	205,599	HSBC Bank PLC	(1,647)
USD	741	31/10/2022	EUR	763	HSBC Bank PLC	(8)
USD	238	31/10/2022	EUR	246	HSBC Bank PLC	(3)
USD	732	31/10/2022	EUR	754	HSBC Bank PLC	(8)
USD	233	31/10/2022	EUR	240	HSBC Bank PLC	(3)
USD	5,994	31/10/2022	GBP	5,574	HSBC Bank PLC	(232)
USD	1,960	31/10/2022	GBP	1,814	HSBC Bank PLC	(66)
USD	4	31/10/2022	SGD	5	HSBC Bank PLC	-
USD	1	31/10/2022	SGD	2	HSBC Bank PLC	-
USD	14	31/10/2022	SGD	21	HSBC Bank PLC	-
USD	1,736	31/10/2022	SGD	2,505	HSBC Bank PLC	(10)
USD	19	31/10/2022	HKD	146	HSBC Bank PLC	-
USD	6	31/10/2022	HKD	47	HSBC Bank PLC	-
USD						(3,191)
Global Equity Sustainable Healthcare						
AUD	2,933	31/10/2022	USD	1,874	HSBC Bank PLC	12
EUR	567,822	31/10/2022	USD	555,294	HSBC Bank PLC	2,001
EUR	4,134	31/10/2022	USD	3,958	HSBC Bank PLC	99
EUR	3,380	31/10/2022	USD	3,273	HSBC Bank PLC	44
GBP	2,206	31/10/2022	USD	2,359	HSBC Bank PLC	105
GBP	1,754	31/10/2022	USD	1,895	HSBC Bank PLC	64
GBP	869	31/10/2022	USD	930	HSBC Bank PLC	41
GBP	686	31/10/2022	USD	741	HSBC Bank PLC	25
SGD	3,176	31/10/2022	USD	2,194	HSBC Bank PLC	20
SGD	2,543	31/10/2022	USD	1,763	HSBC Bank PLC	10
USD	4,038	31/10/2022	SGD	5,787	HSBC Bank PLC	4
USD	3,488	31/10/2022	AUD	5,348	HSBC Bank PLC	49
USD						2,474

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Equity Sustainable Healthcare (continued)						
AUD	394,975	31/10/2022	USD	260,151	HSBC Bank PLC	(6,123)
AUD	2,395	31/10/2022	USD	1,546	HSBC Bank PLC	(6)
GBP	301,615	31/10/2022	USD	337,709	HSBC Bank PLC	(820)
GBP	117,576	31/10/2022	USD	131,646	HSBC Bank PLC	(320)
SGD	427,401	31/10/2022	USD	300,340	HSBC Bank PLC	(2,405)
USD	7,510	31/10/2022	EUR	7,736	HSBC Bank PLC	(82)
USD	4,562	31/10/2022	GBP	4,242	HSBC Bank PLC	(176)
USD	1,776	31/10/2022	GBP	1,651	HSBC Bank PLC	(69)
USD						(10,001)
Global Equity Volatility Focused						
EUR	274,683	31/10/2022	USD	268,622	HSBC Bank PLC	968
EUR	1,434,156	31/10/2022	USD	1,402,514	HSBC Bank PLC	5,054
EUR	300	31/10/2022	USD	290	HSBC Bank PLC	4
SGD	700	31/10/2022	USD	486	HSBC Bank PLC	2
USD	1,855	31/10/2022	EUR	1,882	HSBC Bank PLC	7
USD	9,686	31/10/2022	EUR	9,830	HSBC Bank PLC	37
USD	54,520	31/10/2022	SGD	78,142	HSBC Bank PLC	48
USD	20,202	31/10/2022	SGD	28,905	HSBC Bank PLC	53
USD	22,145	31/10/2022	SGD	31,740	HSBC Bank PLC	20
USD	8,216	31/10/2022	SGD	11,756	HSBC Bank PLC	22
USD	42,635	31/10/2022	CNH	302,714	HSBC Bank PLC	162
USD	3,743	31/10/2022	AUD	5,738	HSBC Bank PLC	53
USD	1,164	31/10/2022	AUD	1,794	HSBC Bank PLC	11
USD	1,265	31/10/2022	AUD	1,959	HSBC Bank PLC	5
USD	1,410	31/10/2022	AUD	2,165	HSBC Bank PLC	18
USD	115,478	31/10/2022	AUD	177,029	HSBC Bank PLC	1,621
USD	35,914	31/10/2022	AUD	55,332	HSBC Bank PLC	327
USD	39,014	31/10/2022	AUD	60,443	HSBC Bank PLC	140
USD	43,506	31/10/2022	AUD	66,784	HSBC Bank PLC	554
USD	120,647	31/10/2022	CAD	163,284	HSBC Bank PLC	1,823
USD	98,385	31/10/2022	CAD	133,723	HSBC Bank PLC	1,073
USD	41,569	31/10/2022	CAD	56,888	HSBC Bank PLC	171
USD	30,764	31/10/2022	CAD	42,139	HSBC Bank PLC	99
USD	33,101	31/10/2022	CAD	45,468	HSBC Bank PLC	13
USD	36,920	31/10/2022	CAD	50,474	HSBC Bank PLC	189
USD						12,474
AUD	315,190	31/10/2022	USD	207,600	HSBC Bank PLC	(4,886)
AUD	9,723,608	31/10/2022	USD	6,404,474	HSBC Bank PLC	(150,733)
CAD	7,642,085	31/10/2022	USD	5,683,935	HSBC Bank PLC	(122,688)
CNH	46,931,832	31/10/2022	USD	6,587,725	HSBC Bank PLC	(2,848)
SGD	4,286,221	31/10/2022	USD	3,011,975	HSBC Bank PLC	(24,119)
SGD	1,741,013	31/10/2022	USD	1,223,429	HSBC Bank PLC	(9,797)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Equity Volatility Focused (continued)						
SGD	1,463	31/10/2022	USD	1,020	HSBC Bank PLC	-
USD	4,877	31/10/2022	EUR	5,024	HSBC Bank PLC	(54)
USD	1,526	31/10/2022	EUR	1,582	HSBC Bank PLC	(27)
USD	1,694	31/10/2022	EUR	1,749	HSBC Bank PLC	(23)
USD	25,466	31/10/2022	EUR	26,232	HSBC Bank PLC	(280)
USD	7,965	31/10/2022	EUR	8,258	HSBC Bank PLC	(139)
USD	8,845	31/10/2022	EUR	9,135	HSBC Bank PLC	(120)
USD	17,051	31/10/2022	SGD	24,468	HSBC Bank PLC	(6)
USD	18,648	31/10/2022	SGD	26,903	HSBC Bank PLC	(105)
USD	6,926	31/10/2022	SGD	9,939	HSBC Bank PLC	(2)
USD	7,581	31/10/2022	SGD	10,937	HSBC Bank PLC	(43)
USD	35,241	31/10/2022	CNH	251,660	HSBC Bank PLC	(69)
USD	118,628	31/10/2022	CNH	848,686	HSBC Bank PLC	(449)
USD	37,125	31/10/2022	CNH	266,027	HSBC Bank PLC	(201)
USD	40,821	31/10/2022	CNH	293,741	HSBC Bank PLC	(393)
USD						(316,982)
Global Real Estate Equity						
SGD	250	31/10/2022	USD	174	HSBC Bank PLC	1
USD	55	31/10/2022	GBP	49	HSBC Bank PLC	-
USD	3,405	31/10/2022	SGD	4,881	HSBC Bank PLC	3
USD	2,059	31/10/2022	SGD	2,946	HSBC Bank PLC	5
USD						9
GBP	4,226	31/10/2022	USD	4,732	HSBC Bank PLC	(11)
SGD	249,647	31/10/2022	USD	175,430	HSBC Bank PLC	(1,405)
USD	92	31/10/2022	GBP	85	HSBC Bank PLC	(4)
USD	107	31/10/2022	GBP	99	HSBC Bank PLC	(4)
USD	79	31/10/2022	GBP	73	HSBC Bank PLC	(3)
USD	3,971	31/10/2022	SGD	5,699	HSBC Bank PLC	(1)
USD	3,090	31/10/2022	SGD	4,472	HSBC Bank PLC	(28)
USD						(1,456)
Economic Scale US Equity						
EUR	33,150,880	31/10/2022	USD	32,419,472	HSBC Bank PLC	116,827
EUR	576,845	31/10/2022	USD	564,118	HSBC Bank PLC	2,033
EUR	13,485	31/10/2022	USD	13,187	HSBC Bank PLC	48
EUR	4,362	31/10/2022	USD	4,266	HSBC Bank PLC	15
EUR	47,478	31/10/2022	USD	46,430	HSBC Bank PLC	167
USD	402,606	31/10/2022	EUR	408,624	HSBC Bank PLC	1,557
USD	7,028	31/10/2022	EUR	7,133	HSBC Bank PLC	27
USD	165	31/10/2022	EUR	167	HSBC Bank PLC	1
USD	53	31/10/2022	EUR	54	HSBC Bank PLC	-
USD	576	31/10/2022	EUR	585	HSBC Bank PLC	2
USD						120,677
USD	21,527	31/10/2022	EUR	22,128	HSBC Bank PLC	(191)
USD	811,044	31/10/2022	EUR	835,447	HSBC Bank PLC	(8,914)
USD	25,694	31/10/2022	EUR	26,564	HSBC Bank PLC	(379)
USD	8,786	31/10/2022	EUR	9,112	HSBC Bank PLC	(157)
USD	1,803	31/10/2022	EUR	1,868	HSBC Bank PLC	(30)
USD	14,110	31/10/2022	EUR	14,535	HSBC Bank PLC	(155)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Economic Scale US Equity (continued)						
USD	330	31/10/2022	EUR	340	HSBC Bank PLC	(4)
USD	107	31/10/2022	EUR	110	HSBC Bank PLC	(1)
USD	1,161	31/10/2022	EUR	1,196	HSBC Bank PLC	(13)
					USD	(9,844)
Asia Bond						
EUR	2,200,000	31/10/2022	USD	2,156,365	Australia and New Zealand Banking, Ballarat	2,849
EUR	639,970	31/10/2022	USD	625,851	HSBC Bank PLC	2,255
EUR	162,690	31/10/2022	USD	156,866	HSBC Bank PLC	2,808
EUR	180,986	31/10/2022	USD	176,993	HSBC Bank PLC	638
EUR	62,851	31/10/2022	USD	60,791	HSBC Bank PLC	895
EUR	104,386,530	31/10/2022	USD	102,083,450	HSBC Bank PLC	367,867
EUR	11,657,665	31/10/2022	USD	11,400,462	HSBC Bank PLC	41,083
EUR	26,267,326	31/10/2022	USD	25,687,790	HSBC Bank PLC	92,568
EUR	57,014,541	31/10/2022	USD	55,756,629	HSBC Bank PLC	200,924
EUR	22,469	31/10/2022	USD	21,859	HSBC Bank PLC	194
EUR	7,178	31/10/2022	USD	6,943	HSBC Bank PLC	102
EUR	251,456	31/10/2022	USD	246,069	HSBC Bank PLC	725
EUR	1,921,692	31/10/2022	USD	1,879,294	HSBC Bank PLC	6,772
INR	180,147,000	31/10/2022	USD	2,200,000	Crédit Agricole	8,647
USD	4,534,009	31/10/2022	EUR	4,500,000	HSBC, Hong Kong	117,434
USD	5,000,000	31/10/2022	PHP	282,128,500	HSBC, Hong Kong	203,251
USD	1,456,255	31/10/2022	CNH	10,000,000	State Street Bank and Trust Co, Hong Kong	53,182
USD	2,329,194	31/10/2022	CNH	16,000,000	HSBC, Hong Kong	84,278
USD	2,189,816	31/10/2022	EUR	2,200,000	Westpac Banking Sydney	30,602
USD	2,167,301	31/10/2022	CNH	15,000,000	Westpac Banking Sydney	62,692
USD	2,200,000	31/10/2022	IDR	32,927,400,000	Crédit Agricole	45,952
USD	2,205,418	31/10/2022	EUR	2,200,000	HSBC, Hong Kong	46,204
USD	2,229,656	31/10/2022	EUR	2,200,000	Merrill Lynch International Bank, London	70,441
USD	2,229,197	31/10/2022	JPY	320,000,000	HSBC, Hong Kong	12,881
USD	2,744	31/10/2022	CHF	2,686	HSBC Bank PLC	9
USD	643	31/10/2022	SGD	919	HSBC Bank PLC	3
USD	1,078	31/10/2022	AUD	1,661	HSBC Bank PLC	10
					USD	1,455,266
AUD	329,818	31/10/2022	USD	217,236	HSBC Bank PLC	(5,113)
CHF	527,272	31/10/2022	USD	538,682	HSBC Bank PLC	(1,699)
CNH	30,000,000	31/10/2022	USD	4,305,821	Merrill Lynch International Bank, London	(96,603)
EUR	2,100,000	31/10/2022	USD	2,098,837	State Street Bank and Trust Co, Hong Kong	(37,768)
EUR	2,400,000	31/10/2022	USD	2,391,843	State Street Bank and Trust Co, Hong Kong	(36,336)
EUR	2,200,000	31/10/2022	USD	2,198,238	Westpac Banking Sydney	(39,023)
EUR	2,200,000	31/10/2022	USD	2,165,510	HSBC, Hong Kong	(6,296)
GBP	113,938,792	31/10/2022	USD	127,574,075	HSBC Bank PLC	(309,903)
IDR	33,363,000,000	31/10/2022	USD	2,200,000	Australia and New Zealand Banking, Ballarat	(17,456)
JPY	320,000,000	31/10/2022	USD	2,231,712	Westpac Banking Sydney	(15,395)
PHP	287,100,000	31/10/2022	USD	5,000,000	Crédit Agricole	(118,726)
SGD	1,351,273	31/10/2022	USD	949,554	HSBC Bank PLC	(7,604)
SGD	113,476	31/10/2022	USD	79,741	HSBC Bank PLC	(638)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Asia Bond (continued)						
USD	3,329	31/10/2022	EUR	3,452	HSBC Bank PLC	(58)
USD	4,653	31/10/2022	EUR	4,860	HSBC Bank PLC	(117)
USD	2,872	31/10/2022	EUR	3,000	HSBC Bank PLC	(72)
USD	140,005	31/10/2022	EUR	143,913	HSBC Bank PLC	(1,240)
USD	4,443	31/10/2022	EUR	4,593	HSBC Bank PLC	(65)
USD	534,690	31/10/2022	EUR	554,327	HSBC Bank PLC	(9,360)
USD	32,552	31/10/2022	EUR	33,761	HSBC Bank PLC	(583)
USD	756,163	31/10/2022	EUR	789,738	HSBC Bank PLC	(18,934)
USD	57,950	31/10/2022	EUR	60,040	HSBC Bank PLC	(977)
USD	54,774	31/10/2022	EUR	55,974	HSBC Bank PLC	(161)
USD	1,609	31/10/2022	EUR	1,654	HSBC Bank PLC	(14)
USD	88,562	31/10/2022	EUR	91,564	HSBC Bank PLC	(1,304)
USD	59,693	31/10/2022	EUR	61,885	HSBC Bank PLC	(1,045)
USD	12,032	31/10/2022	EUR	12,478	HSBC Bank PLC	(215)
USD	83,460	31/10/2022	EUR	87,166	HSBC Bank PLC	(2,090)
USD	134,310	31/10/2022	EUR	139,243	HSBC Bank PLC	(2,351)
USD	190,426	31/10/2022	EUR	198,881	HSBC Bank PLC	(4,768)
USD	288,677	31/10/2022	EUR	299,279	HSBC Bank PLC	(5,054)
USD	422	31/10/2022	EUR	437	HSBC Bank PLC	(8)
USD	412,848	31/10/2022	EUR	431,179	HSBC Bank PLC	(10,338)
USD	17,049	31/10/2022	EUR	17,664	HSBC Bank PLC	(287)
USD	60,717	31/10/2022	GBP	55,654	HSBC Bank PLC	(1,446)
USD	34,993	31/10/2022	GBP	32,422	HSBC Bank PLC	(1,221)
USD	713,299	31/10/2022	GBP	659,639	HSBC Bank PLC	(23,486)
USD	110,323	31/10/2022	GBP	102,313	HSBC Bank PLC	(3,956)
USD	848,924	31/10/2022	GBP	793,735	HSBC Bank PLC	(37,640)
USD	21,189	31/10/2022	GBP	19,710	HSBC Bank PLC	(826)
USD	81,123	31/10/2022	GBP	73,469	HSBC Bank PLC	(939)
USD	2,708	31/10/2022	CHF	2,666	HSBC Bank PLC	(7)
USD	3,981	31/10/2022	CHF	3,946	HSBC Bank PLC	(38)
USD	4,959	31/10/2022	SGD	7,116	HSBC Bank PLC	(2)
USD	6,933	31/10/2022	SGD	10,036	HSBC Bank PLC	(63)
USD	424	31/10/2022	SGD	609	HSBC Bank PLC	-
USD	580	31/10/2022	SGD	840	HSBC Bank PLC	(5)
USD	1,583	31/10/2022	AUD	2,478	HSBC Bank PLC	(11)
USD	9,783	31/10/2022	EUR	10,143	HSBC Bank PLC	(171)
USD	13,921	31/10/2022	EUR	14,539	HSBC Bank PLC	(349)
JPY	300,000,000	30/11/2022	USD	2,100,390	HSBC, Hong Kong	(15,806)
USD	2,101,317	30/11/2022	CNH	15,000,000	HSBC, Hong Kong	(4,493)
USD	1,080,429	30/11/2022	GBP	1,000,000	State Street Bank and Trust Co, Hong Kong	(36,713)
USD	1,016,409	30/11/2022	GBP	910,000	HSBC, Hong Kong	(190)
USD						(878,963)
Asia ESG Bond						
EUR	762	31/10/2022	USD	745	HSBC Bank PLC	3
EUR	766	31/10/2022	USD	749	HSBC Bank PLC	3
EUR	762	31/10/2022	USD	746	HSBC Bank PLC	2

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Asia ESG Bond (continued)						
EUR	767	31/10/2022	USD	750	HSBC Bank PLC	3
SGD	992	31/10/2022	USD	690	HSBC Bank PLC	1
USD	4	31/10/2022	CHF	4	HSBC Bank PLC	-
USD	6	31/10/2022	CHF	6	HSBC Bank PLC	-
USD	4	31/10/2022	CHF	4	HSBC Bank PLC	-
USD	18	31/10/2022	SGD	26	HSBC Bank PLC	-
USD	109	31/10/2022	SGD	156	HSBC Bank PLC	-
USD	17	31/10/2022	AUD	27	HSBC Bank PLC	-
USD	4	31/10/2022	AUD	6	HSBC Bank PLC	-
USD	18	31/10/2022	SGD	26	HSBC Bank PLC	-
USD	19	31/10/2022	SGD	27	HSBC Bank PLC	-
					USD	12
AUD	1,210	31/10/2022	USD	797	HSBC Bank PLC	(19)
CHF	797	31/10/2022	USD	814	HSBC Bank PLC	(3)
CHF	801	31/10/2022	USD	819	HSBC Bank PLC	(3)
CHF	800	31/10/2022	USD	818	HSBC Bank PLC	(3)
CNH	5,676	31/10/2022	USD	797	HSBC Bank PLC	-
CNH	5,675	31/10/2022	USD	797	HSBC Bank PLC	(1)
CNH	5,702	31/10/2022	USD	800	HSBC Bank PLC	(1)
CNH	5,711	31/10/2022	USD	802	HSBC Bank PLC	-
GBP	646	31/10/2022	USD	723	HSBC Bank PLC	(2)
GBP	646	31/10/2022	USD	723	HSBC Bank PLC	(2)
GBP	649	31/10/2022	USD	727	HSBC Bank PLC	(2)
GBP	650	31/10/2022	USD	728	HSBC Bank PLC	(2)
HKD	6,907	31/10/2022	USD	881	HSBC Bank PLC	-
HKD	6,873	31/10/2022	USD	876	HSBC Bank PLC	-
HKD	6,915	31/10/2022	USD	882	HSBC Bank PLC	-
HKD	6,875	31/10/2022	USD	877	HSBC Bank PLC	-
SGD	1,188	31/10/2022	USD	835	HSBC Bank PLC	(7)
SGD	7,052	31/10/2022	USD	4,956	HSBC Bank PLC	(40)
SGD	1,194	31/10/2022	USD	839	HSBC Bank PLC	(7)
SGD	1,222	31/10/2022	USD	859	HSBC Bank PLC	(7)
USD	16	31/10/2022	EUR	17	HSBC Bank PLC	-
USD	7	31/10/2022	EUR	7	HSBC Bank PLC	-
USD	4	31/10/2022	EUR	4	HSBC Bank PLC	-
USD	16	31/10/2022	EUR	17	HSBC Bank PLC	-
USD	7	31/10/2022	EUR	7	HSBC Bank PLC	-
USD	4	31/10/2022	EUR	4	HSBC Bank PLC	-
USD	16	31/10/2022	EUR	17	HSBC Bank PLC	-
USD	7	31/10/2022	EUR	7	HSBC Bank PLC	-
USD	4	31/10/2022	EUR	4	HSBC Bank PLC	-
USD	16	31/10/2022	EUR	17	HSBC Bank PLC	-
USD	7	31/10/2022	EUR	7	HSBC Bank PLC	-
USD	4	31/10/2022	EUR	4	HSBC Bank PLC	-
USD	16	31/10/2022	GBP	15	HSBC Bank PLC	(1)
USD	7	31/10/2022	GBP	6	HSBC Bank PLC	-

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Asia ESG Bond (continued)						
USD	4	31/10/2022	GBP	3	HSBC Bank PLC	-
USD	16	31/10/2022	GBP	15	HSBC Bank PLC	(1)
USD	7	31/10/2022	GBP	6	HSBC Bank PLC	-
USD	4	31/10/2022	GBP	3	HSBC Bank PLC	-
USD	16	31/10/2022	GBP	15	HSBC Bank PLC	(1)
USD	7	31/10/2022	GBP	6	HSBC Bank PLC	-
USD	4	31/10/2022	GBP	3	HSBC Bank PLC	-
USD	16	31/10/2022	GBP	15	HSBC Bank PLC	(1)
USD	7	31/10/2022	GBP	6	HSBC Bank PLC	-
USD	4	31/10/2022	GBP	3	HSBC Bank PLC	-
USD	18	31/10/2022	CHF	17	HSBC Bank PLC	-
USD	8	31/10/2022	CHF	8	HSBC Bank PLC	-
USD	18	31/10/2022	CHF	17	HSBC Bank PLC	-
USD	8	31/10/2022	CHF	8	HSBC Bank PLC	-
USD	18	31/10/2022	CHF	17	HSBC Bank PLC	-
USD	8	31/10/2022	CHF	8	HSBC Bank PLC	-
USD	8	31/10/2022	SGD	11	HSBC Bank PLC	-
USD	4	31/10/2022	SGD	6	HSBC Bank PLC	-
USD	46	31/10/2022	SGD	66	HSBC Bank PLC	(1)
USD	28	31/10/2022	SGD	40	HSBC Bank PLC	-
USD	17	31/10/2022	CNH	124	HSBC Bank PLC	-
USD	7	31/10/2022	CNH	54	HSBC Bank PLC	-
USD	4	31/10/2022	CNH	29	HSBC Bank PLC	-
USD	17	31/10/2022	CNH	124	HSBC Bank PLC	-
USD	7	31/10/2022	CNH	54	HSBC Bank PLC	-
USD	4	31/10/2022	CNH	29	HSBC Bank PLC	-
USD	17	31/10/2022	CNH	125	HSBC Bank PLC	-
USD	7	31/10/2022	CNH	54	HSBC Bank PLC	-
USD	4	31/10/2022	CNH	29	HSBC Bank PLC	-
USD	17	31/10/2022	CNH	125	HSBC Bank PLC	-
USD	7	31/10/2022	CNH	53	HSBC Bank PLC	-
USD	4	31/10/2022	CNH	29	HSBC Bank PLC	-
USD	19	31/10/2022	HKD	150	HSBC Bank PLC	-
USD	8	31/10/2022	HKD	64	HSBC Bank PLC	-
USD	4	31/10/2022	HKD	33	HSBC Bank PLC	-
USD	19	31/10/2022	HKD	149	HSBC Bank PLC	-
USD	8	31/10/2022	HKD	65	HSBC Bank PLC	-
USD	4	31/10/2022	HKD	33	HSBC Bank PLC	-
USD	19	31/10/2022	HKD	150	HSBC Bank PLC	-
USD	8	31/10/2022	HKD	64	HSBC Bank PLC	-
USD	4	31/10/2022	HKD	33	HSBC Bank PLC	-
USD	7	31/10/2022	AUD	11	HSBC Bank PLC	-
USD	8	31/10/2022	SGD	11	HSBC Bank PLC	-
USD	4	31/10/2022	SGD	6	HSBC Bank PLC	-
USD	8	31/10/2022	SGD	11	HSBC Bank PLC	-
USD	4	31/10/2022	SGD	6	HSBC Bank PLC	-

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Asia ESG Bond (continued)						
USD	19	31/10/2022	HKD	149	HSBC Bank PLC	-
USD	8	31/10/2022	HKD	65	HSBC Bank PLC	-
USD	4	31/10/2022	HKD	34	HSBC Bank PLC	-
					USD	(104)
Asia High Yield Bond						
EUR	8,150,000	31/10/2022	USD	7,989,998	HSBC, Hong Kong	8,909
EUR	1,347,417	31/10/2022	USD	1,317,689	HSBC Bank PLC	4,748
EUR	108,457	31/10/2022	USD	106,064	HSBC Bank PLC	382
EUR	33,101,579	31/10/2022	USD	32,371,259	HSBC Bank PLC	116,653
EUR	71,953	31/10/2022	USD	70,411	HSBC Bank PLC	208
EUR	9,876,849	31/10/2022	USD	9,658,936	HSBC Bank PLC	34,807
EUR	5,084	31/10/2022	USD	4,902	HSBC Bank PLC	88
EUR	9,839,677	31/10/2022	USD	9,622,584	HSBC Bank PLC	34,676
EUR	8,149,877	31/10/2022	USD	7,970,067	HSBC Bank PLC	28,721
EUR	130,915	31/10/2022	USD	126,623	HSBC Bank PLC	1,865
EUR	548,594	31/10/2022	USD	528,956	HSBC Bank PLC	9,468
EUR	5,297,106	31/10/2022	USD	5,180,236	HSBC Bank PLC	18,667
GBP	7,009	31/10/2022	USD	7,535	HSBC Bank PLC	294
INR	581,383,500	31/10/2022	USD	7,100,000	Crédit Agricole	27,906
SGD	12,816	31/10/2022	USD	8,919	HSBC Bank PLC	15
USD	16,320,826	31/10/2022	EUR	16,200,000	HSBC, Hong Kong	421,156
USD	16,320,826	31/10/2022	EUR	16,200,000	HSBC, Hong Kong	421,156
USD	16,500,000	31/10/2022	PHP	931,024,050	HSBC, Hong Kong	670,730
USD	1,761,732	31/10/2022	CNH	12,100,000	State Street Bank and Trust Co, Hong Kong	64,014
USD	8,006,606	31/10/2022	CNH	55,000,000	HSBC, Hong Kong	289,706
USD	7,513,309	31/10/2022	CNH	52,000,000	Westpac Banking Sydney	217,331
USD	7,962,968	31/10/2022	EUR	8,000,000	Westpac Banking Sydney	111,279
USD	8,000,000	31/10/2022	IDR	119,736,000,000	Crédit Agricole	167,099
USD	7,317,805	31/10/2022	EUR	7,300,000	Merrill Lynch International Bank, London	153,139
USD	7,295,584	31/10/2022	EUR	7,200,000	Crédit Agricole	229,065
USD	7,314,553	31/10/2022	JPY	1,050,000,000	HSBC, Hong Kong	42,265
USD	8,230	31/10/2022	EUR	8,353	HSBC Bank PLC	32
USD	663	31/10/2022	EUR	672	HSBC Bank PLC	3
USD	199,279	31/10/2022	EUR	202,258	HSBC Bank PLC	771
USD	60,106	31/10/2022	EUR	61,005	HSBC Bank PLC	232
USD	59,747	31/10/2022	EUR	60,640	HSBC Bank PLC	231
USD	53,841	31/10/2022	EUR	54,645	HSBC Bank PLC	208
USD	400,322	31/10/2022	GBP	356,751	HSBC Bank PLC	1,849
USD	120,384	31/10/2022	GBP	107,282	HSBC Bank PLC	556
USD	849	31/10/2022	JPY	122,527	HSBC Bank PLC	-
USD	1,194	31/10/2022	JPY	172,389	HSBC Bank PLC	-
USD	401	31/10/2022	JPY	57,774	HSBC Bank PLC	1
USD	293,625	31/10/2022	JPY	42,375,814	HSBC Bank PLC	131
USD	413,503	31/10/2022	JPY	59,690,813	HSBC Bank PLC	85
USD	141,632	31/10/2022	JPY	20,425,677	HSBC Bank PLC	164
USD	138,962	31/10/2022	JPY	19,998,825	HSBC Bank PLC	450
USD	13,213	31/10/2022	CHF	12,932	HSBC Bank PLC	43

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Asia High Yield Bond (continued)						
USD	2,813	31/10/2022	CHF	2,758	HSBC Bank PLC	4
USD	1,331	31/10/2022	CHF	1,303	HSBC Bank PLC	4
USD	756,204	31/10/2022	CHF	741,554	HSBC Bank PLC	993
USD	24,946	31/10/2022	CHF	24,412	HSBC Bank PLC	84
USD	254,347	31/10/2022	CHF	247,766	HSBC Bank PLC	2,017
USD	8,346	31/10/2022	CHF	8,169	HSBC Bank PLC	26
USD	14,475	31/10/2022	CHF	14,194	HSBC Bank PLC	19
USD	4,851	31/10/2022	CHF	4,726	HSBC Bank PLC	38
USD	3,639	31/10/2022	CHF	3,568	HSBC Bank PLC	5
USD	1,222	31/10/2022	CHF	1,191	HSBC Bank PLC	10
USD	8,115	31/10/2022	SGD	11,610	HSBC Bank PLC	21
USD	269,472	31/10/2022	SGD	385,551	HSBC Bank PLC	711
USD	235,928	31/10/2022	SGD	337,557	HSBC Bank PLC	623
USD	13,216	31/10/2022	SGD	18,910	HSBC Bank PLC	35
USD	179,938	31/10/2022	AUD	278,768	HSBC Bank PLC	648
USD	59,850	31/10/2022	AUD	91,872	HSBC Bank PLC	762
USD	4,992	31/10/2022	AUD	7,733	HSBC Bank PLC	18
USD	1,637	31/10/2022	AUD	2,513	HSBC Bank PLC	21
USD	62,950	31/10/2022	AUD	97,526	HSBC Bank PLC	227
USD	20,711	31/10/2022	AUD	31,792	HSBC Bank PLC	264
USD	31,659	31/10/2022	EUR	32,133	HSBC Bank PLC	122
USD	11,377	31/10/2022	SGD	16,278	HSBC Bank PLC	30
USD						3,085,785
AUD	14,434,362	31/10/2022	USD	9,507,221	HSBC Bank PLC	(223,758)
AUD	152,314	31/10/2022	USD	99,622	HSBC Bank PLC	(1,661)
AUD	992	31/10/2022	USD	641	HSBC Bank PLC	(3)
AUD	401,450	31/10/2022	USD	264,416	HSBC Bank PLC	(6,223)
AUD	5,054,687	31/10/2022	USD	3,329,280	HSBC Bank PLC	(78,357)
CHF	144,029	31/10/2022	USD	147,145	HSBC Bank PLC	(464)
CHF	38,813,818	31/10/2022	USD	39,653,724	HSBC Bank PLC	(125,062)
CHF	18,726	31/10/2022	USD	19,132	HSBC Bank PLC	(62)
CHF	750,767	31/10/2022	USD	767,013	HSBC Bank PLC	(2,419)
CHF	186,459	31/10/2022	USD	190,494	HSBC Bank PLC	(601)
CNH	100,200,000	31/10/2022	USD	14,385,106	Crédit Agricole	(326,317)
EUR	23,500,000	31/10/2022	USD	23,487,975	HSBC, Hong Kong	(423,640)
EUR	8,900,000	31/10/2022	USD	8,869,750	State Street Bank and Trust Co, Hong Kong	(134,746)
EUR	7,050,000	31/10/2022	USD	7,044,353	Westpac Banking Sydney	(125,052)
EUR	7,300,000	31/10/2022	USD	7,185,556	HSBC, Hong Kong	(20,891)
GBP	62,396,233	31/10/2022	USD	69,863,316	HSBC Bank PLC	(169,712)
GBP	18,698,140	31/10/2022	USD	20,935,784	HSBC Bank PLC	(50,857)
IDR	121,320,000,000	31/10/2022	USD	8,000,000	Australia and New Zealand Banking, Ballarat	(63,477)
JPY	1,050,000,000	31/10/2022	USD	7,323,307	Citibank, London	(51,020)
JPY	8,979,233	31/10/2022	USD	63,054	HSBC Bank PLC	(864)
JPY	3,109,798,439	31/10/2022	USD	21,837,782	HSBC Bank PLC	(299,354)
PHP	947,430,000	31/10/2022	USD	16,500,000	Crédit Agricole	(391,796)
SGD	1,896,958	31/10/2022	USD	1,333,014	HSBC Bank PLC	(10,674)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Asia High Yield Bond (continued)						
SGD	63,350,387	31/10/2022	USD	44,517,017	HSBC Bank PLC	(356,474)
SGD	67,492	31/10/2022	USD	47,257	HSBC Bank PLC	(210)
SGD	599	31/10/2022	USD	418	HSBC Bank PLC	-
SGD	55,042,831	31/10/2022	USD	38,679,206	HSBC Bank PLC	(309,727)
SGD	110,447	31/10/2022	USD	77,335	HSBC Bank PLC	(344)
SGD	56,251	31/10/2022	USD	39,228	HSBC Bank PLC	(17)
SGD	3,074,222	31/10/2022	USD	2,160,290	HSBC Bank PLC	(17,299)
SGD	2,651,480	31/10/2022	USD	1,863,224	HSBC Bank PLC	(14,920)
USD	18,160	31/10/2022	EUR	18,967	HSBC Bank PLC	(455)
USD	25,240	31/10/2022	EUR	26,066	HSBC Bank PLC	(342)
USD	1,462	31/10/2022	EUR	1,527	HSBC Bank PLC	(37)
USD	2,032	31/10/2022	EUR	2,098	HSBC Bank PLC	(28)
USD	8,097	31/10/2022	EUR	8,323	HSBC Bank PLC	(72)
USD	147,511	31/10/2022	EUR	152,511	HSBC Bank PLC	(2,173)
USD	65,639	31/10/2022	EUR	68,076	HSBC Bank PLC	(1,175)
USD	438,395	31/10/2022	EUR	457,860	HSBC Bank PLC	(10,977)
USD	12,997	31/10/2022	EUR	13,466	HSBC Bank PLC	(219)
USD	614,498	31/10/2022	EUR	634,598	HSBC Bank PLC	(8,335)
USD	1,050	31/10/2022	EUR	1,079	HSBC Bank PLC	(9)
USD	131,976	31/10/2022	EUR	137,836	HSBC Bank PLC	(3,305)
USD	1,437	31/10/2022	EUR	1,489	HSBC Bank PLC	(24)
USD	184,891	31/10/2022	EUR	190,939	HSBC Bank PLC	(2,508)
USD	130,712	31/10/2022	EUR	136,515	HSBC Bank PLC	(3,273)
USD	183,966	31/10/2022	EUR	189,983	HSBC Bank PLC	(2,495)
USD	110,379	31/10/2022	EUR	115,280	HSBC Bank PLC	(2,764)
USD	166,148	31/10/2022	EUR	171,583	HSBC Bank PLC	(2,254)
USD	45,963	31/10/2022	GBP	42,130	HSBC Bank PLC	(1,094)
USD	14,764	31/10/2022	GBP	13,679	HSBC Bank PLC	(515)
USD	357,724	31/10/2022	GBP	330,813	HSBC Bank PLC	(11,778)
USD	30,808	31/10/2022	GBP	28,572	HSBC Bank PLC	(1,105)
USD	571,008	31/10/2022	GBP	533,887	HSBC Bank PLC	(25,317)
USD	1,313,878	31/10/2022	GBP	1,215,879	HSBC Bank PLC	(44,201)
USD	22,609	31/10/2022	GBP	20,476	HSBC Bank PLC	(262)
USD	108,175	31/10/2022	GBP	100,038	HSBC Bank PLC	(3,562)
USD	171,492	31/10/2022	GBP	160,343	HSBC Bank PLC	(7,604)
USD	394,470	31/10/2022	GBP	365,048	HSBC Bank PLC	(13,271)
USD	8,841,307	31/10/2022	GBP	8,007,168	HSBC Bank PLC	(102,316)
USD	2,008	31/10/2022	CHF	1,990	HSBC Bank PLC	(19)
USD	33,575	31/10/2022	CHF	33,177	HSBC Bank PLC	(213)
USD	13,616	31/10/2022	CHF	13,439	HSBC Bank PLC	(70)
USD	536,038	31/10/2022	CHF	531,399	HSBC Bank PLC	(5,148)
USD	10,284	31/10/2022	CHF	10,195	HSBC Bank PLC	(99)
USD	2,583	31/10/2022	CHF	2,561	HSBC Bank PLC	(25)
USD	17,998	31/10/2022	SGD	26,053	HSBC Bank PLC	(163)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Asia High Yield Bond (continued)						
USD	25,477	31/10/2022	SGD	36,755	HSBC Bank PLC	(144)
USD	177,378	31/10/2022	SGD	254,881	HSBC Bank PLC	(295)
USD	610,124	31/10/2022	SGD	883,179	HSBC Bank PLC	(5,526)
USD	30,693	31/10/2022	SGD	44,174	HSBC Bank PLC	(101)
USD	846,013	31/10/2022	SGD	1,220,509	HSBC Bank PLC	(4,784)
USD	23,295	31/10/2022	SGD	33,443	HSBC Bank PLC	(17)
USD	529,220	31/10/2022	SGD	766,067	HSBC Bank PLC	(4,793)
USD	41,596	31/10/2022	SGD	59,867	HSBC Bank PLC	(136)
USD	742,831	31/10/2022	SGD	1,071,652	HSBC Bank PLC	(4,200)
USD	1,072	31/10/2022	SGD	1,539	HSBC Bank PLC	(1)
USD	29,599	31/10/2022	SGD	42,846	HSBC Bank PLC	(268)
USD	41,353	31/10/2022	SGD	59,658	HSBC Bank PLC	(234)
USD	128,943	31/10/2022	AUD	201,821	HSBC Bank PLC	(858)
USD	3,498	31/10/2022	AUD	5,475	HSBC Bank PLC	(23)
USD	44,570	31/10/2022	AUD	69,761	HSBC Bank PLC	(297)
USD	53,828	31/10/2022	EUR	55,330	HSBC Bank PLC	(477)
USD	70,487	31/10/2022	EUR	73,617	HSBC Bank PLC	(1,765)
USD	12,403	31/10/2022	EUR	12,850	HSBC Bank PLC	(209)
USD	98,159	31/10/2022	EUR	101,370	HSBC Bank PLC	(1,331)
USD	25,341	31/10/2022	SGD	36,682	HSBC Bank PLC	(229)
USD	35,645	31/10/2022	SGD	51,424	HSBC Bank PLC	(202)
JPY	1,000,000,000	30/11/2022	USD	7,001,299	HSBC, Hong Kong	(52,686)
USD	7,004,391	30/11/2022	CNH	50,000,000	HSBC, Hong Kong	(14,978)
USD	3,565,415	30/11/2022	GBP	3,300,000	State Street Bank and Trust Co, Hong Kong	(121,153)
USD	3,572,489	30/11/2022	GBP	3,200,000	HSBC, Hong Kong	(2,365)
USD						(3,680,280)
Asian Currencies Bond						
EUR	208,000	28/10/2022	USD	203,488	Merrill Lynch International Bank, London	614
USD	208,826	28/10/2022	EUR	208,000	Merrill Lynch International Bank, London	4,724
USD	208,118	28/10/2022	JPY	29,900,000	Merrill Lynch International Bank, London	1,089
PHP	64,794,133	29/11/2022	USD	1,093,000	Crédit Agricole	5,764
THB	37,900,000	29/11/2022	USD	1,006,563	Crédit Agricole	1,469
USD	818,067	29/11/2022	SGD	1,173,000	BNP Paribas	84
USD	673,144	29/11/2022	MYR	3,090,000	BNP Paribas	8,939
USD						22,683
JPY	29,900,000	28/10/2022	USD	209,013	Merrill Lynch International Bank, London	(1,983)
IDR	9,127,202,600	29/11/2022	USD	599,000	Crédit Agricole	(3,104)
IDR	6,419,359,800	29/11/2022	USD	420,000	HSBC, Hong Kong	(894)
KRW	195,289,404	29/11/2022	USD	137,000	UBS, London	(919)
KRW	138,841,920	29/11/2022	USD	97,000	HSBC, Hong Kong	(252)
MYR	320,000	29/11/2022	USD	69,032	BNP Paribas	(248)
USD	266,031	29/11/2022	CNH	1,900,000	HSBC, Hong Kong	(699)
USD	379,930	29/11/2022	SGD	545,000	UBS, London	(121)
USD	79,338	29/11/2022	THB	3,000,000	Crédit Agricole	(453)
USD	193,239	29/11/2022	GBP	173,000	HSBC, Hong Kong	(26)
USD						(8,699)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Brazil Bond						
USD	1,066,000	03/11/2022	BRL	5,326,802	Citibank, New York	88,341
					USD	88,341
BRL	433,755	03/10/2022	USD	80,925	Citibank, Sao Paulo	(711)
BRL	7,577,066	03/11/2022	USD	1,519,455	Morgan Stanley, London	(128,792)
BRL	672,894	03/11/2022	USD	125,000	Goldman Sachs International, London	(1,500)
BRL	540,745	03/11/2022	USD	100,000	Citibank, New York	(754)
BRL	704,324	03/11/2022	USD	130,000	Standard Chartered Bank, London	(731)
USD	140,000	03/11/2022	BRL	783,362	Goldman Sachs International, London	(3,775)
					USD	(136,263)
Euro Bond						
EUR	51	31/10/2022	JPY	7,111	HSBC Bank PLC	1
EUR	59	31/10/2022	JPY	8,127	HSBC Bank PLC	1
					EUR	2
JPY	863,555	31/10/2022	EUR	6,201	HSBC Bank PLC	(107)
					EUR	(107)
Euro Bond Total Return						
EUR	1,400,000	20/10/2022	GBP	1,198,807	Royal Bank of Canada, London	34,995
EUR	1,400,000	20/10/2022	CAD	1,860,533	Bank of America	19,406
EUR	800,000	20/10/2022	GBP	698,107	BNP Paribas	5,110
EUR	1,000,000	20/10/2022	JPY	139,147,110	Bank of America	18,326
USD	722,418	20/10/2022	EUR	700,000	Bank of America	36,618
USD	771,004	20/10/2022	EUR	750,000	J.P. Morgan Chase Bank, New York	36,158
USD	824,001	20/10/2022	EUR	800,000	Barclays Bank, London	40,197
USD	763,732	20/10/2022	EUR	750,000	Crédit Agricole	28,743
					EUR	219,553
CAD	1,867,163	20/10/2022	EUR	1,400,000	Morgan Stanley, London	(14,486)
EUR	1,000,000	20/10/2022	USD	1,030,204	Bank of America	(50,453)
JPY	140,722,320	20/10/2022	EUR	1,000,000	J.P. Morgan Chase Bank, New York	(7,212)
USD	977,863	20/10/2022	EUR	1,000,000	Morgan Stanley, London	(2,916)
					EUR	(75,067)
Euro High Yield Bond						
EUR	16,042	31/10/2022	USD	15,473	HSBC Bank PLC	276
EUR	212,113	31/10/2022	USD	204,730	HSBC Bank PLC	3,516
EUR	14,993	31/10/2022	USD	14,518	HSBC Bank PLC	201
EUR	11,713	31/10/2022	USD	11,298	HSBC Bank PLC	202
EUR	10,976	31/10/2022	USD	10,629	HSBC Bank PLC	147
EUR	403	31/10/2022	CHF	382	HSBC Bank PLC	6
EUR	371	31/10/2022	CHF	353	HSBC Bank PLC	5
EUR	75	31/10/2022	CAD	100	HSBC Bank PLC	2
EUR	74	31/10/2022	CAD	98	HSBC Bank PLC	1
EUR	110	31/10/2022	CAD	146	HSBC Bank PLC	1
					EUR	4,357
CAD	13,223	31/10/2022	EUR	9,933	HSBC Bank PLC	(128)
CHF	31,650	31/10/2022	EUR	33,065	HSBC Bank PLC	(223)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Euro High Yield Bond (continued)						
USD	1,310,503	31/10/2022	EUR	1,340,069	HSBC Bank PLC	(4,813)
USD	962,176	31/10/2022	EUR	983,884	HSBC Bank PLC	(3,533)
EUR	3,810,987	17/11/2022	USD	3,830,000	Crédit Agricole	(86,743)
					EUR	(95,440)
GEM Debt Total Return						
USD	2,400,000	07/10/2022	ZAR	37,229,357	J.P. Morgan Chase Bank, New York	329,098
USD	4,394,804	07/10/2022	ZAR	71,200,000	Morgan Stanley, London	434,268
USD	1,500,000	07/10/2022	ZAR	26,115,251	Merrill Lynch International Bank, London	47,326
USD	2,568,846	07/10/2022	ZAR	43,400,000	Morgan Stanley, London	154,699
USD	48,303	07/10/2022	ZAR	800,000	Morgan Stanley, London	3,802
USD	3,026,303	07/10/2022	ZAR	52,300,000	Morgan Stanley, London	117,089
USD	5,504,683	21/10/2022	CLP	4,685,035,378	Standard Chartered Bank, London	626,637
USD	5,075,317	21/10/2022	CLP	4,316,557,432	Standard Chartered Bank, London	580,930
USD	3,360,000	21/10/2022	CLP	3,084,446,400	Merrill Lynch International Bank, London	148,483
USD	1,357,217	21/10/2022	CLP	1,284,076,414	Citibank, New York	20,240
USD	4,173,550	27/10/2022	MYR	18,720,878	Barclays Bank, London	143,844
EUR	100,447	31/10/2022	USD	98,231	HSBC Bank PLC	354
EUR	70,915,505	31/10/2022	USD	69,350,897	HSBC Bank PLC	249,912
EUR	58,632,927	31/10/2022	USD	57,339,309	HSBC Bank PLC	206,627
EUR	2,668,346	31/10/2022	USD	2,609,474	HSBC Bank PLC	9,403
EUR	122,743	31/10/2022	USD	120,034	HSBC Bank PLC	433
EUR	114,305	31/10/2022	USD	111,784	HSBC Bank PLC	403
EUR	2,183,799	31/10/2022	USD	2,135,618	HSBC Bank PLC	7,696
EUR	5,589	31/10/2022	USD	5,465	HSBC Bank PLC	20
EUR	28,707,540	31/10/2022	USD	28,074,166	HSBC Bank PLC	101,168
EUR	81,335	31/10/2022	USD	79,541	HSBC Bank PLC	287
EUR	7,147	31/10/2022	USD	6,989	HSBC Bank PLC	25
USD	1,089	31/10/2022	CHF	1,068	HSBC Bank PLC	1
BRL	25,960,074	03/11/2022	USD	4,700,000	Barclays Bank, London	64,604
USD	2,328,551	03/11/2022	BRL	11,812,740	Morgan Stanley, London	160,490
USD	3,200,000	03/11/2022	BRL	17,383,360	Citibank, New York	9,531
USD	4,770,000	03/11/2022	BRL	24,276,915	Citibank, New York	314,316
USD	1,900,000	03/11/2022	BRL	9,833,792	J.P. Morgan Chase Bank, New York	95,147
USD	12,418,271	04/11/2022	THB	446,722,450	Standard Chartered Bank, London	557,070
USD	3,800,000	04/11/2022	THB	136,632,800	Standard Chartered Bank, London	172,179
KES	78,600,000	08/11/2022	USD	600,000	Standard Chartered Bank	48,170
USD	1,100,000	25/11/2022	ARS	188,540,000	J.P. Morgan Chase Bank, New York	7,327
USD	4,047,654	01/12/2022	PEN	15,525,991	Standard Chartered Bank, London	171,391
USD	1,850,000	01/12/2022	PEN	7,286,048	Goldman Sachs International, London	30,944
USD	2,100,000	01/12/2022	PEN	8,368,920	Citibank, New York	10,592
USD	7,600,000	05/12/2022	KRW	10,021,420,800	Morgan Stanley, London	615,215
USD	700,000	07/12/2022	PLN	3,326,644	UBS, London	33,222
USD	3,800,000	07/12/2022	PLN	18,094,088	Citibank, New York	173,302
RON	9,537,989	09/12/2022	USD	1,860,000	BNP Paribas	9,504

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
GEM Debt Total Return (continued)						
USD	6,613,000	09/12/2022	RON	32,713,433	UBS, London	200,966
USD	3,800,000	09/12/2022	RON	18,988,972	Citibank, New York	78,045
USD	2,030,000	09/12/2022	RON	10,083,010	Morgan Stanley, London	53,668
USD	1,849,148	09/12/2022	RON	9,170,093	Merrill Lynch International Bank, London	51,754
COP	16,416,570,000	13/12/2022	USD	3,470,000	BNP Paribas	56,874
COP	13,200,000,000	13/12/2022	USD	2,790,108	BNP Paribas	45,731
USD	1,850,000	13/12/2022	COP	8,342,482,500	Morgan Stanley, London	57,732
USD	364,048	15/12/2022	IDR	5,295,910,972	BNP Paribas	18,602
USD	1,034,958	15/12/2022	IDR	15,700,000,000	Citibank, New York	10,867
USD	4,100,000	15/12/2022	IDR	62,233,900,000	Standard Chartered Bank, London	40,561
USD	3,040,000	15/12/2022	IDR	46,548,480,000	J.P. Morgan Chase Bank, New York	3,701
USD	3,700,000	15/12/2022	IDR	56,282,180,000	Morgan Stanley, London	28,785
USD	3,900,000	15/12/2022	IDR	58,351,020,000	Standard Chartered Bank, London	93,837
USD	1,431,358	20/12/2022	CZK	35,614,858	Merrill Lynch International Bank, London	20,319
USD	1,144,000	20/12/2022	CZK	28,089,982	UBS, London	31,092
USD	249,079	20/12/2022	CZK	6,120,000	Citibank, New York	6,608
USD	130,538	20/12/2022	CZK	3,222,000	Citibank, New York	2,884
USD	7,600,000	11/01/2023	TWD	224,982,040	Morgan Stanley, London	495,151
USD	3,800,000	11/01/2023	TWD	113,109,204	UBS, London	228,053
USD	71,910	13/01/2023	HUF	29,110,000	UBS, London	6,336
USD	3,500,000	13/01/2023	HUF	1,463,307,300	Goldman Sachs International, London	203,711
USD	2,280,000	13/01/2023	HUF	942,661,440	Citibank, New York	156,533
MXN	157,311,124	18/01/2023	USD	7,460,000	Citibank, New York	216,163
MXN	216,060,000	18/01/2023	USD	10,270,326	Morgan Stanley, London	272,550
MXN	78,213,804	18/01/2023	USD	3,800,000	Morgan Stanley, London	16,525
MXN	94,020,000	18/01/2023	USD	4,574,908	Goldman Sachs International, London	12,897
USD	3,800,000	18/01/2023	MXN	77,812,019	Goldman Sachs International, London	3,080
USD	2,764,601	18/01/2023	MXN	56,500,000	Standard Chartered Bank, London	7,624
USD	4,680,000	18/01/2023	MXN	95,535,264	Barclays Bank, London	18,255
CNH	32,390,010	19/01/2023	USD	4,500,000	BNP Paribas	53,968
USD	6,909,598	19/01/2023	CNY	46,580,364	Standard Chartered Bank, London	389,730
USD	8,246,361	19/01/2023	EUR	8,138,795	Barclays Bank, London	204,171
USD	3,800,000	19/01/2023	EUR	3,785,558	Goldman Sachs International, London	59,376
USD	2,977,485	19/01/2023	EUR	2,985,000	Morgan Stanley, London	27,916
USD	585,000	25/01/2023	ARS	114,952,500	Merrill Lynch International Bank, London	29,795
ZAR	46,309,066	07/02/2023	USD	2,544,456	Merrill Lynch International Bank, London	3,896
CLP	5,486,965,000	15/02/2023	USD	5,500,000	Deutsche Bank, London	79,993
NGN	472,000,000	13/03/2023	USD	1,000,000	Goldman Sachs International, London	44,132
					USD	8,987,630
USD	2,571,701	07/10/2022	ZAR	46,309,066	Merrill Lynch International Bank, London	(4,264)
ZAR	38,598,089	07/10/2022	USD	2,395,831	Morgan Stanley, London	(248,792)
ZAR	17,722,836	07/10/2022	USD	1,100,000	Goldman Sachs International, London	(114,158)
ZAR	19,101,291	07/10/2022	USD	1,110,000	Morgan Stanley, London	(47,481)
ZAR	3,600,000	07/10/2022	USD	212,648	Citibank, New York	(12,396)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
GEM Debt Total Return (continued)						
ZAR	82,906,457	07/10/2022	USD	4,680,000	UBS, London	(68,286)
ZAR	115,425,000	07/10/2022	USD	6,454,404	Morgan Stanley, London	(33,829)
CLP	5,899,890,271	21/10/2022	USD	6,884,995	Standard Chartered Bank, London	(742,046)
CLP	4,549,321,082	21/10/2022	USD	5,422,895	Standard Chartered Bank, London	(686,155)
CLP	3,149,725,000	21/10/2022	USD	3,490,000	Merrill Lynch International Bank, London	(210,515)
CLP	729,604,270	21/10/2022	USD	783,000	Goldman Sachs International, London	(23,338)
USD	975,000	21/10/2022	CLP	958,425,000	Standard Chartered Bank, London	(22,909)
MYR	18,720,878	27/10/2022	USD	4,236,931	Barclays Bank, London	(207,224)
CHF	205,467	31/10/2022	USD	209,913	HSBC Bank PLC	(662)
EUR	-	31/10/2022	USD	-	HSBC Bank PLC	-
USD	865	31/10/2022	EUR	891	HSBC Bank PLC	(10)
USD	988	31/10/2022	EUR	1,025	HSBC Bank PLC	(17)
USD	588	31/10/2022	EUR	614	HSBC Bank PLC	(15)
USD	513	31/10/2022	EUR	529	HSBC Bank PLC	(7)
USD	27,925	31/10/2022	EUR	28,705	HSBC Bank PLC	(247)
USD	610,132	31/10/2022	EUR	628,489	HSBC Bank PLC	(6,706)
USD	4,052	31/10/2022	EUR	4,189	HSBC Bank PLC	(60)
USD	696,757	31/10/2022	EUR	722,346	HSBC Bank PLC	(12,198)
USD	414,392	31/10/2022	EUR	432,792	HSBC Bank PLC	(10,376)
USD	361,604	31/10/2022	EUR	373,432	HSBC Bank PLC	(4,905)
USD	4,028	31/10/2022	EUR	4,116	HSBC Bank PLC	(12)
USD	504,465	31/10/2022	EUR	519,643	HSBC Bank PLC	(5,545)
USD	576,513	31/10/2022	EUR	597,687	HSBC Bank PLC	(10,093)
USD	342,813	31/10/2022	EUR	358,035	HSBC Bank PLC	(8,584)
USD	299,113	31/10/2022	EUR	308,897	HSBC Bank PLC	(4,057)
USD	23,001	31/10/2022	EUR	23,693	HSBC Bank PLC	(253)
USD	26,363	31/10/2022	EUR	27,331	HSBC Bank PLC	(462)
USD	15,642	31/10/2022	EUR	16,336	HSBC Bank PLC	(392)
USD	6,178	31/10/2022	EUR	6,401	HSBC Bank PLC	(104)
USD	13,653	31/10/2022	EUR	14,100	HSBC Bank PLC	(185)
USD	1,058	31/10/2022	EUR	1,090	HSBC Bank PLC	(12)
USD	1,213	31/10/2022	EUR	1,257	HSBC Bank PLC	(21)
USD	720	31/10/2022	EUR	751	HSBC Bank PLC	(18)
USD	628	31/10/2022	EUR	649	HSBC Bank PLC	(9)
USD	984	31/10/2022	EUR	1,013	HSBC Bank PLC	(11)
USD	1,125	31/10/2022	EUR	1,166	HSBC Bank PLC	(20)
USD	669	31/10/2022	EUR	698	HSBC Bank PLC	(17)
USD	583	31/10/2022	EUR	602	HSBC Bank PLC	(8)
USD	18,800	31/10/2022	EUR	19,365	HSBC Bank PLC	(207)
USD	21,503	31/10/2022	EUR	22,293	HSBC Bank PLC	(376)
USD	12,778	31/10/2022	EUR	13,346	HSBC Bank PLC	(320)
USD	11,151	31/10/2022	EUR	11,515	HSBC Bank PLC	(151)
USD	48	31/10/2022	EUR	50	HSBC Bank PLC	(1)
USD	55	31/10/2022	EUR	57	HSBC Bank PLC	(1)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
GEM Debt Total Return (continued)						
USD	33	31/10/2022	EUR	34	HSBC Bank PLC	(1)
USD	29	31/10/2022	EUR	30	HSBC Bank PLC	-
USD	5,302	31/10/2022	EUR	5,418	HSBC Bank PLC	(16)
USD	246,526	31/10/2022	EUR	253,943	HSBC Bank PLC	(2,710)
USD	280,909	31/10/2022	EUR	291,225	HSBC Bank PLC	(4,918)
USD	167,408	31/10/2022	EUR	174,842	HSBC Bank PLC	(4,192)
USD	146,013	31/10/2022	EUR	150,789	HSBC Bank PLC	(1,981)
USD	701	31/10/2022	EUR	722	HSBC Bank PLC	(8)
USD	802	31/10/2022	EUR	832	HSBC Bank PLC	(14)
USD	476	31/10/2022	EUR	498	HSBC Bank PLC	(12)
USD	416	31/10/2022	EUR	429	HSBC Bank PLC	(6)
USD	62	31/10/2022	EUR	63	HSBC Bank PLC	(1)
USD	70	31/10/2022	EUR	73	HSBC Bank PLC	(1)
USD	42	31/10/2022	EUR	44	HSBC Bank PLC	(1)
USD	37	31/10/2022	EUR	38	HSBC Bank PLC	-
USD	1,800	31/10/2022	CHF	1,769	HSBC Bank PLC	(2)
USD	2,139	31/10/2022	CHF	2,106	HSBC Bank PLC	(6)
USD	1,252	31/10/2022	CHF	1,242	HSBC Bank PLC	(12)
BRL	34,606,648	03/11/2022	USD	6,939,789	Morgan Stanley, London	(588,230)
BRL	20,018,970	03/11/2022	USD	3,800,000	Goldman Sachs International, London	(125,802)
BRL	10,456,340	03/11/2022	USD	2,000,000	Citibank, New York	(80,887)
BRL	11,415,600	03/11/2022	USD	2,100,000	J.P. Morgan Chase Bank, New York	(4,828)
USD	2,000,000	03/11/2022	BRL	11,197,420	Standard Chartered Bank, London	(55,128)
USD	2,100,000	03/11/2022	BRL	11,642,988	Goldman Sachs International, London	(36,905)
USD	1,025,000	03/11/2022	BRL	5,660,563	J.P. Morgan Chase Bank, New York	(13,916)
USD	1,040,000	03/11/2022	BRL	5,717,920	J.P. Morgan Chase Bank, New York	(9,443)
THB	437,823,298	04/11/2022	USD	12,170,210	Standard Chartered Bank, London	(545,296)
THB	72,969,970	04/11/2022	USD	2,005,000	Standard Chartered Bank, London	(67,530)
THB	73,152,425	04/11/2022	USD	2,005,000	Standard Chartered Bank, London	(62,685)
USD	8,800,000	04/11/2022	THB	337,436,000	Standard Chartered Bank, London	(159,469)
USD	641,109	08/11/2022	KES	78,600,000	J.P. Morgan Chase Bank, New York	(7,060)
USD	497,084	21/11/2022	TRY	10,000,000	UBS, London	(7,832)
ARS	188,540,000	25/11/2022	USD	1,228,274	Goldman Sachs International, London	(135,601)
PEN	21,219,891	01/12/2022	USD	5,390,000	Deutsche Bank, London	(92,181)
PEN	7,207,962	01/12/2022	USD	1,800,000	Goldman Sachs International, London	(440)
KRW	6,726,462,627	05/12/2022	USD	5,190,252	Citibank, New York	(502,005)
KRW	3,218,519,200	05/12/2022	USD	2,480,000	Citibank, New York	(236,739)
KRW	5,163,540,320	05/12/2022	USD	3,800,000	UBS, London	(201,087)
PLN	31,914,303	07/12/2022	USD	6,503,280	Merrill Lynch International Bank, London	(106,521)
PLN	400,000	07/12/2022	USD	84,561	UBS, London	(4,387)
PLN	18,145,627	07/12/2022	USD	3,800,000	UBS, London	(162,972)
RON	74,454,993	09/12/2022	USD	15,513,073	Merrill Lynch International Bank, London	(919,436)
COP	8,334,252,000	13/12/2022	USD	1,800,000	Barclays Bank, London	(9,501)
USD	3,800,000	13/12/2022	COP	17,789,196,120	BNP Paribas	(21,764)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
GEM Debt Total Return (continued)						
IDR	56,488,172,000	15/12/2022	USD	3,770,000	Morgan Stanley, London	(85,348)
IDR	56,772,000,000	15/12/2022	USD	3,800,000	Standard Chartered Bank, London	(96,834)
CZK	94,393,360	20/12/2022	USD	3,807,985	Merrill Lynch International Bank, London	(68,177)
CZK	6,000,000	20/12/2022	USD	245,728	BNP Paribas	(8,012)
CZK	86,835,000	20/12/2022	USD	3,500,000	BNP Paribas	(59,650)
TWD	82,620	11/01/2023	USD	2,802	Citibank, New York	(193)
TWD	221,296,548	11/01/2023	USD	7,480,000	Deutsche Bank, London	(491,537)
HUF	1,140,715,797	13/01/2023	USD	2,667,121	Merrill Lynch International Bank, London	(97,511)
HUF	1,591,060,000	13/01/2023	USD	3,800,000	J.P. Morgan Chase Bank, New York	(215,931)
HUF	766,587,962	13/01/2023	USD	1,849,148	BNP Paribas	(122,310)
MXN	95,588,000	18/01/2023	USD	4,666,160	Morgan Stanley, London	(1,842)
USD	8,275,668	18/01/2023	MXN	179,333,688	Morgan Stanley, London	(475,109)
USD	4,606,157	18/01/2023	MXN	96,800,000	Goldman Sachs International, London	(117,302)
USD	2,357,275	18/01/2023	MXN	48,500,000	Merrill Lynch International Bank, London	(9,333)
USD	4,608,286	18/01/2023	MXN	95,200,000	Goldman Sachs International, London	(37,098)
USD	1,850,000	18/01/2023	MXN	38,128,594	Morgan Stanley, London	(10,525)
CNY	25,966,540	19/01/2023	USD	3,800,000	Standard Chartered Bank, London	(165,455)
CNY	20,217,733	19/01/2023	USD	2,940,000	BNP Paribas	(110,118)
EUR	2,817,492	19/01/2023	USD	2,810,000	Standard Chartered Bank, London	(25,951)
EUR	2,388,000	19/01/2023	USD	2,411,704	Merrill Lynch International Bank, London	(52,049)
EUR	2,367,357	19/01/2023	USD	2,390,000	Standard Chartered Bank, London	(50,742)
USD	1,790,000	19/01/2023	EUR	1,822,052	Standard Chartered Bank, London	(10,424)
USD	1,044,958	19/01/2023	EUR	1,065,000	Morgan Stanley, London	(7,401)
SGD	41,662	27/01/2023	USD	29,815	Standard Chartered Bank, London	(720)
CLP	1,284,076,414	15/02/2023	USD	1,325,731	Citibank, New York	(19,884)
USD						(8,998,437)
Global Bond						
USD	159,553	06/10/2022	AUD	230,000	NATWEST Markets	11,671
USD	108,870	06/10/2022	CAD	140,000	Crédit Agricole, London	6,982
USD	56,133	06/10/2022	EUR	55,000	UBS, London	2,245
USD	282,158	06/10/2022	EUR	280,000	UBS, London	7,818
USD	69,565	06/10/2022	EUR	70,000	J.P. Morgan Chase, London	980
USD	99,795	06/10/2022	EUR	100,000	UBS, London	1,817
USD	147,469	06/10/2022	EUR	150,000	NATWEST Markets	501
USD	38,900	07/10/2022	JPY	5,600,000	J.P. Morgan Chase, London	201
MXN	2,060,000	18/11/2022	USD	101,562	NATWEST Markets	54
USD						32,269
EUR	2,565,000	06/10/2022	USD	2,610,100	NATWEST Markets	(96,955)
USD	97,327	06/10/2022	EUR	100,000	Crédit Agricole, London	(651)
GBP	1,000,000	07/10/2022	USD	1,213,235	NATWEST Markets	(96,863)
JPY	184,800,000	07/10/2022	USD	1,383,818	Crédit Agricole, London	(106,735)
JPY	7,900,000	07/10/2022	USD	58,656	Crédit Agricole, London	(4,063)
JPY	12,000,000	07/10/2022	USD	86,630	NATWEST Markets	(3,703)
JPY	8,000,000	07/10/2022	USD	56,243	Crédit Agricole, London	(958)
CHF	180,000	18/11/2022	USD	188,085	J.P. Morgan Chase, London	(4,446)
CNY	5,180,000	18/11/2022	USD	754,293	UBS, London	(28,978)
CNY	630,000	18/11/2022	USD	91,096	NATWEST Markets	(2,882)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Bond (continued)						
DKK	530,000	18/11/2022	USD	71,193	J.P. Morgan Chase, London	(1,140)
IDR	2,600,000,000	18/11/2022	USD	173,724	HSBC, Sheffield	(3,870)
KRW	566,000,000	18/11/2022	USD	421,112	Citibank, London	(26,885)
NOK	320,000	18/11/2022	USD	33,038	NATWEST Markets	(3,654)
PLN	700,000	18/11/2022	USD	143,723	UBS, London	(2,999)
SEK	1,120,000	18/11/2022	USD	105,461	HSBC, Sheffield	(4,317)
SGD	437,000	18/11/2022	USD	313,365	Crédit Agricole, London	(8,671)
USD	544,606	30/11/2022	GBP	510,000	NATWEST Markets	(25,137)
USD	182,950	30/11/2022	EUR	190,000	UBS, London	(3,918)
					USD	(426,825)
Global Bond Total Return						
EUR	4,200,000	06/10/2022	USD	4,044,285	UBS, London	70,807
EUR	700,000	06/10/2022	USD	675,362	UBS, London	10,487
USD	428,326	06/10/2022	EUR	420,000	HSBC, Sheffield	16,817
USD	1,383,116	06/10/2022	EUR	1,350,000	J.P. Morgan Chase, London	60,408
USD	64,660,552	06/10/2022	EUR	63,200,000	HSBC, Sheffield	2,738,223
USD	616,990	06/10/2022	EUR	600,000	HSBC, Sheffield	29,120
USD	1,245,224	06/10/2022	EUR	1,240,000	Crédit Agricole, London	30,293
USD	1,911,955	06/10/2022	EUR	1,920,000	NATWEST Markets	30,771
USD	600,606	06/10/2022	EUR	600,000	NATWEST Markets	12,736
USD	1,461,174	06/10/2022	EUR	1,450,000	UBS, London	40,487
USD	49,620	06/10/2022	EUR	50,000	J.P. Morgan Chase, London	631
USD	529,350	06/10/2022	EUR	530,000	Crédit Agricole, London	10,064
USD	250,963	06/10/2022	EUR	250,000	NATWEST Markets	6,017
USD	1,083,631	06/10/2022	GBP	950,000	HSBC, Sheffield	23,101
USD	1,060,538	07/10/2022	GBP	870,000	Credit Suisse International, London	89,294
USD	341,256	07/10/2022	GBP	280,000	HSBC, Sheffield	28,672
USD	24,061,969	07/10/2022	GBP	19,720,000	NATWEST Markets	2,047,115
USD	2,495,562	07/10/2022	GBP	2,100,000	Crédit Agricole, London	151,181
EUR	88,477	31/10/2022	USD	86,525	HSBC Bank PLC	312
EUR	915	31/10/2022	USD	895	HSBC Bank PLC	3
EUR	897	31/10/2022	USD	877	HSBC Bank PLC	3
GBP	511	31/10/2022	USD	557	HSBC Bank PLC	13
GBP	97	31/10/2022	USD	105	HSBC Bank PLC	4
GBP	178	31/10/2022	USD	192	HSBC Bank PLC	7
USD	544	31/10/2022	EUR	552	HSBC Bank PLC	2
USD	6	31/10/2022	EUR	6	HSBC Bank PLC	-
USD	6	31/10/2022	GBP	5	HSBC Bank PLC	-
USD	78,974	31/10/2022	GBP	70,379	HSBC Bank PLC	365
USD	235,385	31/10/2022	GBP	209,765	HSBC Bank PLC	1,087
USD	6	31/10/2022	EUR	6	HSBC Bank PLC	-
USD	6	31/10/2022	GBP	5	HSBC Bank PLC	-
USD	36,594	31/10/2022	GBP	32,611	HSBC Bank PLC	169

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Bond Total Return (continued)						
USD	4	31/10/2022	GBP	4	HSBC Bank PLC	-
USD	4	31/10/2022	GBP	4	HSBC Bank PLC	-
USD	20,203	31/10/2022	GBP	18,004	HSBC Bank PLC	93
					USD	5,398,282
AUD	460,000	06/10/2022	USD	319,113	UBS, London	(23,349)
EUR	1,200,000	06/10/2022	USD	1,223,856	Crédit Agricole, London	(48,115)
EUR	890,000	06/10/2022	USD	896,844	HSBC, Sheffield	(24,837)
USD	556,233	06/10/2022	EUR	570,000	Crédit Agricole, London	(2,243)
USD	973,273	06/10/2022	EUR	1,000,000	Crédit Agricole, London	(6,511)
GBP	1,300,000	07/10/2022	USD	1,564,384	HSBC, Sheffield	(113,100)
GBP	150,000	07/10/2022	USD	176,838	HSBC, Sheffield	(9,382)
GBP	780,000	07/10/2022	USD	908,244	NATWEST Markets	(37,474)
GBP	1,000,000	07/10/2022	USD	1,160,159	Crédit Agricole, London	(43,787)
GBP	1,600,000	07/10/2022	USD	1,858,613	Crédit Agricole, London	(72,418)
GBP	915	31/10/2022	USD	1,024	HSBC Bank PLC	(3)
GBP	12,630,781	31/10/2022	USD	14,142,332	HSBC Bank PLC	(34,355)
GBP	36,133,788	31/10/2022	USD	40,457,991	HSBC Bank PLC	(98,281)
GBP	913	31/10/2022	USD	1,022	HSBC Bank PLC	(3)
GBP	5,605,702	31/10/2022	USD	6,276,548	HSBC Bank PLC	(15,247)
GBP	645	31/10/2022	USD	722	HSBC Bank PLC	(2)
GBP	648	31/10/2022	USD	726	HSBC Bank PLC	(2)
GBP	3,236,205	31/10/2022	USD	3,623,488	HSBC Bank PLC	(8,802)
USD	615	31/10/2022	EUR	636	HSBC Bank PLC	(8)
USD	6	31/10/2022	EUR	7	HSBC Bank PLC	-
USD	7	31/10/2022	GBP	7	HSBC Bank PLC	-
USD	545,488	31/10/2022	GBP	500,000	HSBC Bank PLC	(12,988)
USD	95,003	31/10/2022	GBP	87,917	HSBC Bank PLC	(3,196)
USD	281,784	31/10/2022	GBP	260,767	HSBC Bank PLC	(9,480)
USD	6	31/10/2022	EUR	6	HSBC Bank PLC	-
USD	7	31/10/2022	GBP	7	HSBC Bank PLC	-
USD	1,557	31/10/2022	GBP	1,449	HSBC Bank PLC	(61)
USD	44,288	31/10/2022	GBP	40,985	HSBC Bank PLC	(1,490)
USD	3,392	31/10/2022	GBP	3,072	HSBC Bank PLC	(39)
USD	5	31/10/2022	GBP	5	HSBC Bank PLC	-
USD	5	31/10/2022	GBP	5	HSBC Bank PLC	-
USD	92,733	31/10/2022	GBP	85,000	HSBC Bank PLC	(2,208)
USD	59,128	31/10/2022	GBP	55,000	HSBC Bank PLC	(2,304)
USD	24,931	31/10/2022	GBP	23,072	HSBC Bank PLC	(839)
USD	10,742,323	31/10/2022	EUR	11,112,000	Crédit Agricole, London	(163,673)
USD	3,286,068	31/10/2022	GBP	3,041,000	Crédit Agricole, London	(110,584)
USD	1,011,040	30/11/2022	EUR	1,050,000	UBS, London	(21,652)
USD	3,064,744	30/11/2022	GBP	2,870,000	NATWEST Markets	(141,454)
					USD	(1,007,887)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Corporate Bond						
USD	2,003,763	04/10/2022	EUR	2,000,000	J.P. Morgan Chase Bank, New York	44,464
USD	3,791,768	04/10/2022	EUR	3,800,000	Merrill Lynch International Bank, London	69,099
EUR	24,000,000	14/10/2022	USD	23,439,240	Bank of America	88,436
USD	606,963,267	14/10/2022	EUR	590,000,000	Barclays Bank, London	28,574,570
EUR	876,364	31/10/2022	USD	847,633	HSBC Bank PLC	12,484
EUR	114,701	31/10/2022	USD	112,170	HSBC Bank PLC	404
EUR	122,532,022	31/10/2022	USD	119,828,598	HSBC Bank PLC	431,813
EUR	437,279	31/10/2022	USD	427,911	HSBC Bank PLC	1,262
EUR	87,028,269	31/10/2022	USD	85,108,164	HSBC Bank PLC	306,695
EUR	582,199	31/10/2022	USD	566,389	HSBC Bank PLC	5,017
EUR	291,927	31/10/2022	USD	285,673	HSBC Bank PLC	842
GBP	2,614	31/10/2022	USD	2,887	HSBC Bank PLC	33
USD	209,810	31/10/2022	JPY	30,206,585	HSBC Bank PLC	600
USD	221,204	31/10/2022	JPY	31,924,070	HSBC Bank PLC	99
USD	13,547	31/10/2022	JPY	1,950,431	HSBC Bank PLC	39
USD	14,274	31/10/2022	JPY	2,060,024	HSBC Bank PLC	6
USD	768,848	31/10/2022	JPY	110,691,912	HSBC Bank PLC	2,197
USD	810,613	31/10/2022	JPY	116,987,135	HSBC Bank PLC	361
USD	177,048	31/10/2022	JPY	25,533,179	HSBC Bank PLC	205
USD	142,164	31/10/2022	CHF	139,154	HSBC Bank PLC	448
USD	17,621	31/10/2022	AUD	27,148	HSBC Bank PLC	160
USD	557,900,477	18/11/2022	EUR	545,000,000	Credit Agricole	22,334,046
					USD	51,873,280
EUR	32,000,000	14/10/2022	USD	32,165,600	Royal Bank of Canada, London	(795,366)
EUR	15,000,000	14/10/2022	USD	14,763,828	J.P. Morgan Chase Bank, New York	(59,031)
AUD	2,871,059	31/10/2022	USD	1,891,029	HSBC Bank PLC	(44,507)
CHF	3,947,428	31/10/2022	USD	4,032,848	HSBC Bank PLC	(12,719)
GBP	717,046,692	31/10/2022	USD	802,857,104	HSBC Bank PLC	(1,950,304)
GBP	8,821	31/10/2022	USD	9,877	HSBC Bank PLC	(24)
GBP	432,133	31/10/2022	USD	483,848	HSBC Bank PLC	(1,175)
JPY	3,228,988,024	31/10/2022	USD	22,674,761	HSBC Bank PLC	(310,827)
JPY	208,324,675	31/10/2022	USD	1,462,908	HSBC Bank PLC	(20,054)
JPY	11,832,809,345	31/10/2022	USD	83,092,945	HSBC Bank PLC	(1,139,044)
SGD	15,076,876	31/10/2022	USD	10,594,687	HSBC Bank PLC	(84,838)
USD	8,357	31/10/2022	EUR	8,728	HSBC Bank PLC	(209)
USD	1,075	31/10/2022	EUR	1,115	HSBC Bank PLC	(19)
USD	1,081	31/10/2022	EUR	1,129	HSBC Bank PLC	(27)
USD	21,195	31/10/2022	EUR	21,787	HSBC Bank PLC	(188)
USD	886,439	31/10/2022	EUR	916,485	HSBC Bank PLC	(13,055)
USD	1,141,972	31/10/2022	EUR	1,183,912	HSBC Bank PLC	(19,992)
USD	76,325	31/10/2022	EUR	79,159	HSBC Bank PLC	(1,366)
USD	1,139,930	31/10/2022	EUR	1,190,545	HSBC Bank PLC	(28,543)
USD	35,395	31/10/2022	EUR	36,671	HSBC Bank PLC	(596)
USD	87,390	31/10/2022	EUR	90,352	HSBC Bank PLC	(1,287)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Corporate Bond (continued)						
USD	817,693	31/10/2022	EUR	847,724	HSBC Bank PLC	(14,315)
USD	122,115	31/10/2022	EUR	126,649	HSBC Bank PLC	(2,186)
USD	823,229	31/10/2022	EUR	859,782	HSBC Bank PLC	(20,613)
USD	616,010	31/10/2022	GBP	564,641	HSBC Bank PLC	(14,667)
USD	3,874,733	31/10/2022	GBP	3,603,203	HSBC Bank PLC	(149,872)
USD	386,727	31/10/2022	GBP	358,311	HSBC Bank PLC	(13,489)
USD	4,079,663	31/10/2022	GBP	3,772,756	HSBC Bank PLC	(134,326)
USD	224,129	31/10/2022	GBP	207,857	HSBC Bank PLC	(8,037)
USD	7,066,241	31/10/2022	GBP	6,606,860	HSBC Bank PLC	(313,304)
USD	105,315	31/10/2022	GBP	97,962	HSBC Bank PLC	(4,104)
USD	405,802	31/10/2022	GBP	367,516	HSBC Bank PLC	(4,696)
USD	48	31/10/2022	GBP	44	HSBC Bank PLC	(2)
USD	50	31/10/2022	GBP	47	HSBC Bank PLC	(2)
USD	87	31/10/2022	GBP	81	HSBC Bank PLC	(4)
USD	3,491	31/10/2022	GBP	3,247	HSBC Bank PLC	(135)
USD	2,494	31/10/2022	GBP	2,306	HSBC Bank PLC	(82)
USD	4,261	31/10/2022	GBP	3,984	HSBC Bank PLC	(189)
USD	36,709	31/10/2022	CHF	36,143	HSBC Bank PLC	(99)
USD	37,486	31/10/2022	CHF	37,161	HSBC Bank PLC	(360)
USD	101,408	31/10/2022	SGD	145,522	HSBC Bank PLC	(34)
USD	100,883	31/10/2022	SGD	146,032	HSBC Bank PLC	(914)
USD	17,937	31/10/2022	AUD	28,075	HSBC Bank PLC	(119)
USD	133,726,000	31/10/2022	GBP	125,000,000	J.P. Morgan Chase, London	(5,893,011)
USD	134,263,289	31/10/2022	GBP	125,500,000	HSBC, Sheffield	(5,914,199)
USD	5,664,435	02/11/2022	EUR	5,800,000	J.P. Morgan Chase Bank, New York	(28,819)
USD						(17,000,749)
Global Emerging Markets Bond						
EUR	494,710	31/10/2022	USD	483,795	HSBC Bank PLC	1,744
EUR	390,417	31/10/2022	USD	381,803	HSBC Bank PLC	1,376
EUR	18,209	31/10/2022	USD	17,807	HSBC Bank PLC	64
EUR	30,592,253	31/10/2022	USD	29,917,296	HSBC Bank PLC	107,810
EUR	4,305,276	31/10/2022	USD	4,210,289	HSBC Bank PLC	15,172
EUR	2,057,862	31/10/2022	USD	2,012,459	HSBC Bank PLC	7,252
EUR	50,120,173	31/10/2022	USD	49,014,371	HSBC Bank PLC	176,628
EUR	107,999	31/10/2022	USD	105,066	HSBC Bank PLC	931
EUR	137,591	31/10/2022	USD	134,643	HSBC Bank PLC	397
EUR	34,693,397	31/10/2022	USD	33,927,956	HSBC Bank PLC	122,262
EUR	41,328,859	31/10/2022	USD	40,417,020	HSBC Bank PLC	145,646
EUR	32,276	31/10/2022	USD	31,564	HSBC Bank PLC	114
EUR	256,283	31/10/2022	USD	247,881	HSBC Bank PLC	3,651
USD	69,000	31/10/2022	JPY	9,894,072	HSBC Bank PLC	474

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets Bond (continued)						
USD	62,787	31/10/2022	JPY	9,039,459	HSBC Bank PLC	179
USD	60,925	31/10/2022	JPY	8,792,663	HSBC Bank PLC	27
USD	69,196	31/10/2022	JPY	9,988,778	HSBC Bank PLC	14
USD	2,589	31/10/2022	JPY	371,175	HSBC Bank PLC	18
USD	2,357	31/10/2022	JPY	339,365	HSBC Bank PLC	7
USD	2,286	31/10/2022	JPY	329,865	HSBC Bank PLC	1
USD	2,596	31/10/2022	JPY	374,718	HSBC Bank PLC	1
USD	135,786	31/10/2022	JPY	19,470,511	HSBC Bank PLC	933
USD	123,562	31/10/2022	JPY	17,789,286	HSBC Bank PLC	353
USD	119,894	31/10/2022	JPY	17,303,058	HSBC Bank PLC	53
USD	136,171	31/10/2022	JPY	19,656,841	HSBC Bank PLC	28
USD	416	31/10/2022	CHF	408	HSBC Bank PLC	1
USD	19,427	31/10/2022	CHF	19,015	HSBC Bank PLC	61
USD	23,705	31/10/2022	CHF	23,245	HSBC Bank PLC	31
USD	42,459	31/10/2022	SGD	60,856	HSBC Bank PLC	37
USD	30,547	31/10/2022	SGD	43,783	HSBC Bank PLC	27
USD	56,127	31/10/2022	AUD	86,043	HSBC Bank PLC	788
USD	102,494	31/10/2022	AUD	157,816	HSBC Bank PLC	995
USD	49,942	31/10/2022	AUD	76,945	HSBC Bank PLC	455
USD	53,958	31/10/2022	AUD	83,595	HSBC Bank PLC	194
USD	25,974	31/10/2022	AUD	40,103	HSBC Bank PLC	182
USD	8,501	31/10/2022	AUD	13,032	HSBC Bank PLC	119
USD	7,504	31/10/2022	AUD	11,561	HSBC Bank PLC	68
USD	8,352	31/10/2022	AUD	12,939	HSBC Bank PLC	30
USD	4,000,000	23/11/2022	ARS	676,000,000	Goldman Sachs International, London	59,073
USD	18,808,466	19/01/2023	EUR	18,563,129	Barclays Bank, London	465,677
USD	4,900,000	25/01/2023	ARS	962,850,000	Merrill Lynch International Bank, London	249,562
					USD	1,362,435
AUD	7,648,167	31/10/2022	USD	5,037,480	HSBC Bank PLC	(118,560)
AUD	310,275	31/10/2022	USD	201,001	HSBC Bank PLC	(1,448)
AUD	1,162,581	31/10/2022	USD	765,736	HSBC Bank PLC	(18,022)
CHF	126	31/10/2022	USD	129	HSBC Bank PLC	-
CHF	36,838	31/10/2022	USD	37,635	HSBC Bank PLC	(119)
CHF	2,120,800	31/10/2022	USD	2,166,693	HSBC Bank PLC	(6,833)
GBP	306,708,114	31/10/2022	USD	343,412,487	HSBC Bank PLC	(834,219)
GBP	70,862	31/10/2022	USD	79,342	HSBC Bank PLC	(193)
JPY	900,357,188	31/10/2022	USD	6,322,533	HSBC Bank PLC	(86,670)
JPY	33,765,917	31/10/2022	USD	237,113	HSBC Bank PLC	(3,250)
JPY	1,771,784,492	31/10/2022	USD	12,441,914	HSBC Bank PLC	(170,555)
SGD	5,353,995	31/10/2022	USD	3,762,312	HSBC Bank PLC	(30,127)
SGD	3,838,163	31/10/2022	USD	2,697,120	HSBC Bank PLC	(21,597)
USD	5,461	31/10/2022	EUR	5,625	HSBC Bank PLC	(60)
USD	4,832	31/10/2022	EUR	5,010	HSBC Bank PLC	(85)
USD	4,618	31/10/2022	EUR	4,823	HSBC Bank PLC	(116)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets Bond (continued)						
USD	5,373	31/10/2022	EUR	5,549	HSBC Bank PLC	(73)
USD	4,309	31/10/2022	EUR	4,439	HSBC Bank PLC	(47)
USD	3,813	31/10/2022	EUR	3,953	HSBC Bank PLC	(67)
USD	3,644	31/10/2022	EUR	3,806	HSBC Bank PLC	(91)
USD	4,240	31/10/2022	EUR	4,379	HSBC Bank PLC	(58)
USD	201	31/10/2022	EUR	207	HSBC Bank PLC	(2)
USD	178	31/10/2022	EUR	185	HSBC Bank PLC	(3)
USD	170	31/10/2022	EUR	178	HSBC Bank PLC	(4)
USD	198	31/10/2022	EUR	204	HSBC Bank PLC	(3)
USD	336,967	31/10/2022	EUR	347,106	HSBC Bank PLC	(3,704)
USD	296,768	31/10/2022	EUR	307,667	HSBC Bank PLC	(5,195)
USD	284,894	31/10/2022	EUR	297,543	HSBC Bank PLC	(7,134)
USD	331,640	31/10/2022	EUR	342,488	HSBC Bank PLC	(4,499)
USD	47,422	31/10/2022	EUR	48,849	HSBC Bank PLC	(521)
USD	41,764	31/10/2022	EUR	43,298	HSBC Bank PLC	(731)
USD	40,093	31/10/2022	EUR	41,874	HSBC Bank PLC	(1,004)
USD	46,672	31/10/2022	EUR	48,199	HSBC Bank PLC	(633)
USD	22,715	31/10/2022	EUR	23,398	HSBC Bank PLC	(250)
USD	20,100	31/10/2022	EUR	20,839	HSBC Bank PLC	(352)
USD	86,842	31/10/2022	EUR	90,066	HSBC Bank PLC	(1,554)
USD	19,208	31/10/2022	EUR	20,060	HSBC Bank PLC	(481)
USD	20,494	31/10/2022	EUR	21,164	HSBC Bank PLC	(278)
USD	551,219	31/10/2022	EUR	567,804	HSBC Bank PLC	(6,059)
USD	296,288	31/10/2022	EUR	306,330	HSBC Bank PLC	(4,364)
USD	485,979	31/10/2022	EUR	503,827	HSBC Bank PLC	(8,508)
USD	85,315	31/10/2022	EUR	88,482	HSBC Bank PLC	(1,527)
USD	461,111	31/10/2022	EUR	481,585	HSBC Bank PLC	(11,546)
USD	27,850	31/10/2022	EUR	28,854	HSBC Bank PLC	(469)
USD	538,561	31/10/2022	EUR	556,177	HSBC Bank PLC	(7,305)
USD	382,017	31/10/2022	EUR	393,511	HSBC Bank PLC	(4,199)
USD	336,197	31/10/2022	EUR	348,544	HSBC Bank PLC	(5,886)
USD	322,974	31/10/2022	EUR	337,314	HSBC Bank PLC	(8,087)
USD	375,990	31/10/2022	EUR	388,288	HSBC Bank PLC	(5,100)
USD	330,260	31/10/2022	EUR	339,479	HSBC Bank PLC	(2,925)
USD	457,913	31/10/2022	EUR	471,691	HSBC Bank PLC	(5,033)
USD	24,681	31/10/2022	EUR	25,517	HSBC Bank PLC	(364)
USD	391,919	31/10/2022	EUR	406,312	HSBC Bank PLC	(6,861)
USD	27,170	31/10/2022	EUR	28,179	HSBC Bank PLC	(486)
USD	380,548	31/10/2022	EUR	397,445	HSBC Bank PLC	(9,529)
USD	442,830	31/10/2022	EUR	457,315	HSBC Bank PLC	(6,007)
USD	356	31/10/2022	EUR	366	HSBC Bank PLC	(4)
USD	5,548	31/10/2022	EUR	5,794	HSBC Bank PLC	(139)
USD	3,182	31/10/2022	EUR	3,286	HSBC Bank PLC	(43)
USD	150,031	31/10/2022	GBP	137,520	HSBC Bank PLC	(3,572)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets Bond (continued)						
USD	3,859,719	31/10/2022	GBP	3,589,241	HSBC Bank PLC	(149,291)
USD	77,466	31/10/2022	GBP	71,774	HSBC Bank PLC	(2,702)
USD	3,484,982	31/10/2022	GBP	3,222,812	HSBC Bank PLC	(114,745)
USD	256,365	31/10/2022	GBP	237,752	HSBC Bank PLC	(9,193)
USD	2,983,058	31/10/2022	GBP	2,789,127	HSBC Bank PLC	(132,263)
USD	10,150	31/10/2022	GBP	9,441	HSBC Bank PLC	(396)
USD	3,764,216	31/10/2022	GBP	3,483,453	HSBC Bank PLC	(126,634)
USD	135,905	31/10/2022	GBP	123,083	HSBC Bank PLC	(1,573)
USD	1,044	31/10/2022	GBP	970	HSBC Bank PLC	(40)
USD	812	31/10/2022	GBP	751	HSBC Bank PLC	(27)
USD	690	31/10/2022	GBP	645	HSBC Bank PLC	(31)
USD	872	31/10/2022	GBP	807	HSBC Bank PLC	(29)
USD	1	31/10/2022	CHF	1	HSBC Bank PLC	-
USD	1	31/10/2022	CHF	1	HSBC Bank PLC	-
USD	1	31/10/2022	CHF	1	HSBC Bank PLC	-
USD	1	31/10/2022	CHF	1	HSBC Bank PLC	-
USD	414	31/10/2022	CHF	407	HSBC Bank PLC	-
USD	379	31/10/2022	CHF	373	HSBC Bank PLC	(1)
USD	359	31/10/2022	CHF	355	HSBC Bank PLC	(3)
USD	23,814	31/10/2022	CHF	23,410	HSBC Bank PLC	(27)
USD	21,294	31/10/2022	CHF	20,966	HSBC Bank PLC	(58)
USD	20,430	31/10/2022	CHF	20,253	HSBC Bank PLC	(196)
USD	37,083	31/10/2022	SGD	53,215	HSBC Bank PLC	(12)
USD	35,387	31/10/2022	SGD	51,225	HSBC Bank PLC	(320)
USD	41,664	31/10/2022	SGD	60,107	HSBC Bank PLC	(236)
USD	26,905	31/10/2022	SGD	38,609	HSBC Bank PLC	(9)
USD	25,469	31/10/2022	SGD	36,868	HSBC Bank PLC	(231)
USD	29,967	31/10/2022	SGD	43,232	HSBC Bank PLC	(169)
USD	45,349	31/10/2022	AUD	70,981	HSBC Bank PLC	(302)
USD	7,175	31/10/2022	AUD	11,230	HSBC Bank PLC	(48)
ARS	676,000,000	23/11/2022	USD	4,431,334	Goldman Sachs International, London	(490,407)
USD						(2,445,494)
Global Emerging Markets ESG Bond						
EUR	493,352	31/10/2022	USD	482,467	HSBC Bank PLC	1,739
GBP	200	31/10/2022	USD	216	HSBC Bank PLC	7
GBP	25,171	31/10/2022	USD	27,061	HSBC Bank PLC	1,055
GBP	14,316	31/10/2022	USD	15,807	HSBC Bank PLC	183
USD						2,984
GBP	14,653,976	31/10/2022	USD	16,407,646	HSBC Bank PLC	(39,858)
USD	26,893	31/10/2022	GBP	24,650	HSBC Bank PLC	(640)
USD	183,461	31/10/2022	GBP	170,604	HSBC Bank PLC	(7,096)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets ESG Bond (continued)						
USD	155,906	31/10/2022	GBP	144,177	HSBC Bank PLC	(5,133)
USD	2,986	31/10/2022	GBP	2,769	HSBC Bank PLC	(107)
USD	134,413	31/10/2022	GBP	125,675	HSBC Bank PLC	(5,960)
USD	192,627	31/10/2022	GBP	178,259	HSBC Bank PLC	(6,480)
USD	5,362	31/10/2022	EUR	5,524	HSBC Bank PLC	(59)
USD	4,456	31/10/2022	EUR	4,620	HSBC Bank PLC	(78)
USD	4,343	31/10/2022	EUR	4,536	HSBC Bank PLC	(109)
USD	5,725	31/10/2022	EUR	5,912	HSBC Bank PLC	(78)
USD						(65,598)
Global Emerging Markets ESG Local Debt						
USD	1,515,677	07/10/2022	ZAR	24,418,351	Morgan Stanley, London	157,394
USD	933,233	07/10/2022	ZAR	15,200,000	Merrill Lynch International Bank, London	87,725
USD	627,901	07/10/2022	ZAR	10,100,000	BNP Paribas	66,084
USD	659,500	07/10/2022	ZAR	10,520,000	Citibank, New York	74,320
USD	1,678,914	07/10/2022	ZAR	27,200,000	Morgan Stanley, London	165,900
USD	2,400,000	07/10/2022	ZAR	40,545,600	Standard Chartered Bank, London	144,630
USD	100,000	07/10/2022	ZAR	1,702,092	Merrill Lynch International Bank, London	5,320
USD	205,000	07/10/2022	ZAR	3,528,309	Morgan Stanley, London	8,736
USD	100,000	07/10/2022	ZAR	1,725,393	Morgan Stanley, London	4,024
USD	90,000	07/10/2022	ZAR	1,548,292	Morgan Stanley, London	3,875
USD	150,000	07/10/2022	ZAR	2,491,730	Morgan Stanley, London	11,396
USD	200,000	07/10/2022	ZAR	3,331,401	Morgan Stanley, London	14,689
USD	224,978	07/10/2022	ZAR	3,800,000	Barclays Bank, London	13,601
USD	23,375	07/10/2022	ZAR	400,000	Morgan Stanley, London	1,125
USD	400,000	07/10/2022	ZAR	6,936,622	Goldman Sachs International, London	14,147
USD	800,000	07/10/2022	ZAR	14,115,300	Goldman Sachs International, London	14,829
USD	500,000	07/10/2022	ZAR	8,899,408	Morgan Stanley, London	4,966
USD	630,515	07/10/2022	ZAR	11,300,000	UBS, London	1,946
ZAR	67,740,950	07/10/2022	USD	3,761,888	Merrill Lynch International Bank, London	6,237
USD	2,293,465	21/10/2022	CLP	1,921,167,000	Citibank, New York	293,152
USD	1,243,496	21/10/2022	CLP	1,058,339,752	Standard Chartered Bank, London	141,556
USD	1,146,504	21/10/2022	CLP	975,101,346	Standard Chartered Bank, London	131,231
USD	1,300,000	21/10/2022	CLP	1,215,411,730	UBS, London	34,517
USD	50,000	21/10/2022	CLP	45,183,500	Morgan Stanley, London	2,955
USD	860,000	21/10/2022	CLP	779,696,898	UBS, London	48,182
USD	150,000	21/10/2022	CLP	139,725,813	Goldman Sachs International, London	4,518
USD	2,950,000	27/10/2022	MYR	13,012,450	Barclays Bank, London	149,044
USD	1,030,000	27/10/2022	MYR	4,546,214	Barclays Bank, London	51,418
USD	1,500,000	27/10/2022	MYR	6,653,533	Goldman Sachs International, London	67,814
USD	445,000	27/10/2022	MYR	1,989,640	Barclays Bank, London	16,726
USD	100,000	27/10/2022	MYR	446,949	Goldman Sachs International, London	3,793
USD	200,000	27/10/2022	MYR	893,601	Goldman Sachs International, London	7,650
USD	390,000	27/10/2022	MYR	1,736,280	Barclays Bank, London	16,262
USD	140,000	27/10/2022	MYR	623,308	Barclays Bank, London	5,832

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets ESG Local Debt (continued)						
USD	550,000	27/10/2022	MYR	2,442,605	Barclays Bank, London	24,224
USD	700,000	27/10/2022	MYR	3,190,740	Barclays Bank, London	13,187
USD	450,000	27/10/2022	MYR	2,052,606	Goldman Sachs International, London	8,172
EUR	10,566	31/10/2022	USD	10,333	HSBC Bank PLC	37
BRL	554,842	03/11/2022	USD	100,000	Goldman Sachs International, London	1,833
BRL	549,807	03/11/2022	USD	100,000	Goldman Sachs International, London	909
USD	1,090,000	03/11/2022	BRL	5,795,203	Goldman Sachs International, London	26,373
USD	430,000	03/11/2022	BRL	2,277,659	UBS, London	11,968
USD	140,000	03/11/2022	BRL	737,569	UBS, London	4,630
USD	1,070,000	03/11/2022	BRL	5,635,562	J.P. Morgan Chase Bank, New York	35,673
USD	700,000	03/11/2022	BRL	3,724,217	Standard Chartered Bank, London	16,473
USD	450,000	03/11/2022	BRL	2,356,740	BNP Paribas	17,454
USD	200,000	04/11/2022	THB	7,154,460	Standard Chartered Bank, London	10,038
USD	200,000	04/11/2022	THB	7,191,920	Standard Chartered Bank, London	9,043
USD	340,000	04/11/2022	THB	12,393,544	Standard Chartered Bank, London	10,931
USD	230,000	04/11/2022	THB	8,398,105	Standard Chartered Bank, London	7,017
USD	140,000	04/11/2022	THB	5,033,000	Standard Chartered Bank, London	6,366
USD	500,000	04/11/2022	THB	17,679,700	Standard Chartered Bank, London	30,576
USD	200,000	04/11/2022	THB	7,270,480	Standard Chartered Bank, London	6,957
USD	500,000	04/11/2022	THB	18,460,850	Standard Chartered Bank, London	9,835
TRY	12,011,088	22/11/2022	USD	600,000	Standard Chartered Bank, London	5,718
TRY	11,954,372	22/11/2022	USD	600,000	BNP Paribas	2,858
TRY	5,427,523	22/11/2022	USD	264,645	Goldman Sachs International, London	9,064
TRY	3,185,399	22/11/2022	USD	145,000	Standard Chartered Bank, London	15,639
TRY	2,101,986	22/11/2022	USD	100,000	Credit Suisse International, London	6,003
USD	220,000	22/11/2022	TRY	4,233,744	Standard Chartered Bank, London	6,493
ARS	264,750,000	25/11/2022	USD	1,500,000	Goldman Sachs International, London	34,344
USD	500,000	25/11/2022	ARS	85,700,000	J.P. Morgan Chase Bank, New York	3,330
USD	500,000	25/11/2022	ARS	75,775,000	Merrill Lynch International Bank, London	60,850
USD	162,818	25/11/2022	ARS	24,610,000	Merrill Lynch International Bank, London	20,193
USD	500,000	25/11/2022	ARS	77,975,000	BNP Paribas	48,100
USD	200,000	01/12/2022	PEN	793,285	Goldman Sachs International, London	1,946
USD	125,000	01/12/2022	PEN	493,074	Morgan Stanley, London	1,898
USD	180,000	01/12/2022	PEN	698,616	Goldman Sachs International, London	5,581
USD	150,000	01/12/2022	PEN	586,056	Goldman Sachs International, London	3,684
USD	100,000	01/12/2022	PEN	390,020	Merrill Lynch International Bank, London	2,626
USD	100,000	05/12/2022	KRW	129,906,000	Citibank, New York	9,457
USD	61,898	07/12/2022	PLN	300,000	Merrill Lynch International Bank, London	1,768
USD	2,604,683	07/12/2022	PLN	12,700,000	Credit Suisse International, London	59,152
USD	8,725,020	07/12/2022	PLN	42,817,305	Merrill Lynch International Bank, London	142,912
USD	3,212,938	07/12/2022	PLN	15,700,000	BNP Paribas	66,100
USD	150,000	07/12/2022	PLN	732,425	Merrill Lynch International Bank, London	3,196

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets ESG Local Debt (continued)						
USD	600,000	07/12/2022	PLN	2,901,210	Citibank, New York	18,494
USD	100,000	07/12/2022	PLN	480,177	BNP Paribas	3,755
USD	220,000	07/12/2022	PLN	1,046,330	BNP Paribas	10,278
USD	140,000	07/12/2022	PLN	667,856	Goldman Sachs International, London	6,138
USD	220,000	07/12/2022	PLN	1,043,281	Citibank, New York	10,889
USD	150,000	07/12/2022	PLN	702,046	BNP Paribas	9,285
USD	300,000	07/12/2022	PLN	1,407,746	Morgan Stanley, London	17,838
USD	100,000	07/12/2022	PLN	460,288	Goldman Sachs International, London	7,742
USD	700,000	07/12/2022	PLN	3,333,382	UBS, London	31,872
USD	500,000	07/12/2022	PLN	2,392,004	Morgan Stanley, London	20,558
RON	6,153,541	09/12/2022	USD	1,200,000	BNP Paribas	6,132
USD	100,000	09/12/2022	RON	499,036	UBS, London	2,186
USD	225,000	09/12/2022	RON	1,128,546	Goldman Sachs International, London	3,798
USD	150,000	09/12/2022	RON	741,304	Goldman Sachs International, London	4,700
USD	2,360,000	09/12/2022	RON	11,620,640	Merrill Lynch International Bank, London	82,283
USD	80,000	09/12/2022	RON	391,117	UBS, London	3,339
USD	565,000	09/12/2022	RON	2,764,349	Merrill Lynch International Bank, London	23,171
USD	300,000	09/12/2022	RON	1,477,032	Goldman Sachs International, London	10,493
USD	2,410,000	09/12/2022	RON	11,970,470	Morgan Stanley, London	63,714
USD	1,167,883	09/12/2022	RON	5,791,638	Merrill Lynch International Bank, London	32,687
USD	350,000	09/12/2022	RON	1,741,740	Barclays Bank, London	8,608
USD	200,000	09/12/2022	RON	1,002,022	Barclays Bank, London	3,597
COP	10,975,920,000	13/12/2022	USD	2,320,000	BNP Paribas	38,025
COP	1,570,000,000	13/12/2022	USD	331,854	BNP Paribas	5,439
USD	300,000	13/12/2022	COP	1,357,404,000	J.P. Morgan Chase Bank, New York	8,380
USD	170,000	13/12/2022	COP	762,001,200	Citibank, New York	6,295
USD	1,225,000	13/12/2022	COP	5,525,975,000	Standard Chartered Bank, London	37,820
USD	1,225,000	13/12/2022	COP	5,565,175,000	Standard Chartered Bank, London	29,399
USD	50,000	13/12/2022	COP	216,908,500	Goldman Sachs International, London	3,400
USD	350,000	13/12/2022	COP	1,575,801,500	Goldman Sachs International, London	11,461
USD	150,000	13/12/2022	COP	671,671,500	Goldman Sachs International, London	5,701
USD	2,675,000	15/12/2022	IDR	38,921,250,000	J.P. Morgan Chase Bank, New York	136,216
USD	435,000	15/12/2022	ARS	70,905,000	Merrill Lynch International Bank, London	49,021
USD	800,000	15/12/2022	IDR	12,056,000,000	Standard Chartered Bank, London	13,602
USD	100,000	15/12/2022	IDR	1,515,500,000	Citibank, New York	1,146
USD	275,000	15/12/2022	IDR	4,180,220,000	Morgan Stanley, London	2,330
USD	230,000	15/12/2022	IDR	3,486,593,000	Morgan Stanley, London	2,574
USD	140,000	15/12/2022	IDR	2,091,768,000	Morgan Stanley, London	3,557
USD	100,000	15/12/2022	IDR	1,499,200,000	Goldman Sachs International, London	2,209
USD	500,000	15/12/2022	IDR	7,507,850,000	Morgan Stanley, London	10,272
USD	500,000	15/12/2022	IDR	7,544,100,000	Barclays Bank, London	7,908
USD	400,000	15/12/2022	IDR	6,124,760,000	Barclays Bank, London	490
CZK	31,900,000	20/12/2022	USD	1,260,944	Morgan Stanley, London	2,915
CZK	8,611,194	20/12/2022	USD	340,000	Morgan Stanley, London	1,170

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets ESG Local Debt (continued)						
USD	1,498,673	20/12/2022	CZK	37,289,795	Merrill Lynch International Bank, London	21,274
USD	100,000	20/12/2022	CZK	2,465,177	UBS, London	2,331
USD	180,000	20/12/2022	CZK	4,399,459	UBS, London	5,696
USD	110,000	20/12/2022	CZK	2,685,771	Citibank, New York	3,591
USD	616,592	20/12/2022	CZK	15,150,000	Citibank, New York	16,359
USD	140,000	20/12/2022	CZK	3,478,500	UBS, London	2,184
USD	250,000	20/12/2022	CZK	6,198,085	Morgan Stanley, London	4,436
USD	450,000	20/12/2022	CZK	11,124,333	BNP Paribas	9,261
USD	400,000	20/12/2022	CZK	9,950,260	Morgan Stanley, London	5,777
USD	312,837	13/01/2023	HUF	130,600,000	BNP Paribas	18,643
USD	300,000	13/01/2023	HUF	122,610,015	J.P. Morgan Chase Bank, New York	23,805
USD	170,000	13/01/2023	HUF	69,023,485	Citibank, New York	14,516
USD	50,000	13/01/2023	HUF	20,297,795	UBS, London	4,277
USD	2,360,000	13/01/2023	HUF	986,687,208	Goldman Sachs International, London	137,359
USD	300,000	13/01/2023	HUF	124,817,010	Citibank, New York	18,834
USD	1,180,000	13/01/2023	HUF	487,868,640	Citibank, New York	81,013
USD	200,000	13/01/2023	HUF	82,376,160	UBS, London	14,437
USD	46,841	13/01/2023	HUF	19,900,000	UBS, London	2,014
MXN	3,164,067	18/01/2023	USD	150,000	Morgan Stanley, London	4,394
MXN	20,817,694	18/01/2023	USD	980,000	Citibank, New York	35,821
MXN	22,780,138	18/01/2023	USD	1,080,000	Goldman Sachs International, London	31,581
MXN	4,227,583	18/01/2023	USD	200,000	Goldman Sachs International, London	6,289
MXN	7,500,000	18/01/2023	USD	353,104	Goldman Sachs International, London	12,867
MXN	5,244,870	18/01/2023	USD	250,000	Morgan Stanley, London	5,929
MXN	2,052,639	18/01/2023	USD	100,000	Morgan Stanley, London	161
MXN	112,700,000	18/01/2023	USD	5,491,480	Morgan Stanley, London	7,836
MXN	4,153,679	18/01/2023	USD	200,000	Morgan Stanley, London	2,683
USD	2,200,842	18/01/2023	MXN	45,100,000	Goldman Sachs International, London	139
USD	2,397,619	18/01/2023	MXN	49,000,000	Standard Chartered Bank, London	6,612
USD	750,000	18/01/2023	MXN	15,357,555	Morgan Stanley, London	612
USD	500,000	18/01/2023	MXN	10,236,166	Morgan Stanley, London	515
USD	1,160,000	18/01/2023	MXN	23,679,681	Barclays Bank, London	4,525
USD	2,942,683	19/01/2023	CNY	19,837,801	Standard Chartered Bank, London	165,980
USD	200,000	19/01/2023	CNY	1,346,174	Merrill Lynch International Bank, London	11,576
USD	100,000	19/01/2023	CNY	674,277	Merrill Lynch International Bank, London	5,621
USD	50,000	19/01/2023	CNY	338,149	UBS, London	2,669
USD	2,470,000	19/01/2023	EUR	2,448,144	Morgan Stanley, London	50,915
USD	200,000	19/01/2023	CNY	1,396,080	J.P. Morgan Chase Bank, New York	4,590
USD	200,000	19/01/2023	CNH	1,398,260	Standard Chartered Bank, London	3,408
USD	2,416,115	27/01/2023	SGD	3,376,135	Standard Chartered Bank, London	58,352
USD	1,638,526	30/01/2023	MYR	7,588,288	Goldman Sachs International, London	7,482
ZAR	9,269,150	07/02/2023	USD	510,000	Morgan Stanley, London	74
CLP	861,220,000	15/02/2023	USD	850,000	Goldman Sachs International, London	25,821
USD	2,900,954	15/02/2023	CLP	2,809,806,204	Citibank, New York	43,510

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets ESG Local Debt (continued)						
USD	140,000	01/06/2023	ARS	35,847,000	J.P. Morgan Chase Bank, New York	5,782
TRY	7,633,349	05/07/2023	USD	300,000	UBS, London	4,020
					USD	4,194,660
ZAR	4,245,593	07/10/2022	USD	270,000	Standard Chartered Bank, London	(33,837)
ZAR	3,281,504	07/10/2022	USD	208,189	Standard Chartered Bank, London	(25,654)
ZAR	7,073,870	07/10/2022	USD	450,000	Standard Chartered Bank, London	(56,512)
ZAR	3,860,880	07/10/2022	USD	240,000	Merrill Lynch International Bank, London	(25,237)
ZAR	10,369,767	07/10/2022	USD	650,000	Morgan Stanley, London	(73,176)
ZAR	8,508,827	07/10/2022	USD	500,000	Morgan Stanley, London	(26,692)
ZAR	6,890,000	07/10/2022	USD	399,451	Morgan Stanley, London	(16,192)
ZAR	16,467,332	07/10/2022	USD	970,000	BNP Paribas	(53,996)
ZAR	3,406,912	07/10/2022	USD	200,000	UBS, London	(10,489)
ZAR	2,328,540	07/10/2022	USD	140,000	Morgan Stanley, London	(10,474)
ZAR	1,682,939	07/10/2022	USD	100,000	Merrill Lynch International Bank, London	(6,386)
ZAR	2,442,578	07/10/2022	USD	150,000	Morgan Stanley, London	(14,130)
ZAR	1,705,609	07/10/2022	USD	100,000	Morgan Stanley, London	(5,125)
ZAR	14,707,732	07/10/2022	USD	860,000	Morgan Stanley, London	(41,875)
ZAR	12,500,000	07/10/2022	USD	722,130	BNP Paribas	(26,811)
ZAR	20,549,464	07/10/2022	USD	1,160,000	UBS, London	(16,926)
CLP	2,800,335,137	21/10/2022	USD	3,267,907	Standard Chartered Bank, London	(352,206)
CLP	93,361,400	21/10/2022	USD	110,000	Barclays Bank, London	(12,792)
CLP	88,838,000	21/10/2022	USD	100,000	Morgan Stanley, London	(7,502)
CLP	2,102,825,000	21/10/2022	USD	2,330,000	Merrill Lynch International Bank, London	(140,545)
CLP	421,962,791	21/10/2022	USD	450,000	Goldman Sachs International, London	(10,654)
CLP	354,067,800	21/10/2022	USD	370,000	Morgan Stanley, London	(1,346)
CLP	135,819,000	21/10/2022	USD	150,000	Merrill Lynch International Bank, London	(8,586)
CLP	45,091,211	21/10/2022	USD	50,000	Goldman Sachs International, London	(3,051)
CLP	93,000,000	21/10/2022	USD	100,000	Standard Chartered Bank, London	(3,169)
CLP	2,809,806,204	21/10/2022	USD	2,969,852	Citibank, New York	(44,289)
USD	300,000	21/10/2022	CLP	294,695,220	UBS, London	(6,836)
USD	1,190,000	21/10/2022	CLP	1,169,770,000	Standard Chartered Bank, London	(27,961)
USD	1,000,000	21/10/2022	CLP	1,014,500,000	J.P. Morgan Chase Bank, New York	(56,294)
USD	230,000	21/10/2022	CLP	235,314,283	Goldman Sachs International, London	(15,009)
USD	100,000	21/10/2022	CLP	96,201,000	Citibank, New York	(164)
MYR	15,215,492	27/10/2022	USD	3,443,588	Barclays Bank, London	(168,423)
MYR	3,963,411	27/10/2022	USD	900,000	Goldman Sachs International, London	(46,868)
MYR	558,225	27/10/2022	USD	125,000	Barclays Bank, London	(4,841)
MYR	8,033,940	27/10/2022	USD	1,800,000	Barclays Bank, London	(70,678)
MYR	889,380	27/10/2022	USD	200,000	Barclays Bank, London	(8,559)
MYR	444,570	27/10/2022	USD	100,000	Barclays Bank, London	(4,305)
MYR	894,620	27/10/2022	USD	200,000	Barclays Bank, London	(7,431)
MYR	7,588,288	27/10/2022	USD	1,637,112	Goldman Sachs International, London	(3,718)
USD	109	31/10/2022	EUR	113	HSBC Bank PLC	(1)
USD	137	31/10/2022	EUR	142	HSBC Bank PLC	(2)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets ESG Local Debt (continued)						
USD	81	31/10/2022	EUR	83	HSBC Bank PLC	(1)
BRL	1,346,949	03/11/2022	USD	270,000	Credit Suisse International, London	(22,787)
BRL	1,000,832	03/11/2022	USD	200,000	Goldman Sachs International, London	(16,311)
BRL	29,323,156	03/11/2022	USD	5,880,273	Morgan Stanley, London	(498,423)
BRL	531,814	03/11/2022	USD	100,000	Goldman Sachs International, London	(2,393)
BRL	961,205	03/11/2022	USD	180,000	J.P. Morgan Chase Bank, New York	(3,584)
BRL	3,783,990	03/11/2022	USD	700,000	Credit Suisse International, London	(5,502)
BRL	5,847,952	03/11/2022	USD	1,080,000	Standard Chartered Bank, London	(6,691)
BRL	1,343,505	03/11/2022	USD	250,000	Goldman Sachs International, London	(3,419)
BRL	257,531	03/11/2022	USD	50,000	Goldman Sachs International, London	(2,734)
BRL	2,648,880	03/11/2022	USD	500,000	Standard Chartered Bank, London	(13,836)
BRL	6,523,200	03/11/2022	USD	1,200,000	J.P. Morgan Chase Bank, New York	(2,759)
USD	700,000	03/11/2022	BRL	3,844,582	BNP Paribas	(5,619)
USD	1,307,546	03/11/2022	BRL	7,200,000	Citibank, New York	(13,912)
USD	150,000	03/11/2022	BRL	830,775	BNP Paribas	(2,477)
USD	250,000	03/11/2022	BRL	1,384,608	Goldman Sachs International, London	(4,125)
USD	100,000	03/11/2022	BRL	553,121	Goldman Sachs International, London	(1,518)
USD	230,000	03/11/2022	BRL	1,282,213	Goldman Sachs International, London	(5,332)
USD	585,000	03/11/2022	BRL	3,230,663	J.P. Morgan Chase Bank, New York	(7,942)
USD	595,000	03/11/2022	BRL	3,271,310	J.P. Morgan Chase Bank, New York	(5,403)
USD	630,000	03/11/2022	BRL	3,435,749	Standard Chartered Bank, London	(583)
THB	319,588,263	04/11/2022	USD	8,883,621	Standard Chartered Bank, London	(398,038)
THB	96,536,550	04/11/2022	USD	2,683,584	Standard Chartered Bank, London	(120,383)
THB	7,276,980	04/11/2022	USD	200,000	Standard Chartered Bank, London	(6,784)
THB	4,553,100	04/11/2022	USD	125,000	Standard Chartered Bank, London	(4,108)
THB	43,126,890	04/11/2022	USD	1,185,000	Standard Chartered Bank, London	(39,912)
THB	43,234,725	04/11/2022	USD	1,185,000	Standard Chartered Bank, London	(37,048)
THB	13,719,938	04/11/2022	USD	380,000	Standard Chartered Bank, London	(15,714)
THB	5,356,290	04/11/2022	USD	150,000	Standard Chartered Bank, London	(7,782)
THB	3,501,030	04/11/2022	USD	100,000	Standard Chartered Bank, London	(7,042)
THB	10,443,600	04/11/2022	USD	300,000	Standard Chartered Bank, London	(22,706)
USD	300,000	22/11/2022	TRY	6,000,599	UBS, London	(2,610)
PEN	3,021,040	01/12/2022	USD	787,591	Standard Chartered Bank, London	(33,349)
PEN	596,115	01/12/2022	USD	150,000	Merrill Lynch International Bank, London	(1,172)
PEN	393,302	01/12/2022	USD	100,000	Goldman Sachs International, London	(1,807)
KRW	3,234,010,363	05/12/2022	USD	2,495,417	Citibank, New York	(241,358)
KRW	129,634,400	05/12/2022	USD	100,000	Morgan Stanley, London	(9,647)
PLN	400,000	07/12/2022	USD	83,516	UBS, London	(3,342)
PLN	3,800,000	07/12/2022	USD	803,331	UBS, London	(41,676)
PLN	11,500,000	07/12/2022	USD	2,442,253	UBS, London	(137,244)
PLN	1,414,372	07/12/2022	USD	300,000	Merrill Lynch International Bank, London	(16,510)
PLN	11,100,000	07/12/2022	USD	2,315,289	Goldman Sachs International, London	(90,455)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets ESG Local Debt (continued)						
PLN	5,956,179	07/12/2022	USD	1,240,000	Morgan Stanley, London	(46,170)
PLN	15,700,000	07/12/2022	USD	3,278,439	Goldman Sachs International, London	(131,601)
PLN	13,000,000	07/12/2022	USD	2,724,746	Goldman Sachs International, London	(119,084)
PLN	2,700,000	07/12/2022	USD	567,452	Morgan Stanley, London	(26,276)
PLN	6,400,000	07/12/2022	USD	1,308,930	Morgan Stanley, London	(26,142)
USD	2,160,000	07/12/2022	PLN	10,814,669	Morgan Stanley, London	(7,644)
RON	21,497,993	09/12/2022	USD	4,479,215	Merrill Lynch International Bank, London	(265,476)
RON	12,122,150	09/12/2022	USD	2,540,000	Merrill Lynch International Bank, London	(163,984)
RON	1,165,704	09/12/2022	USD	240,000	Goldman Sachs International, London	(11,515)
RON	1,241,292	09/12/2022	USD	250,000	UBS, London	(6,699)
RON	736,632	09/12/2022	USD	150,000	Goldman Sachs International, London	(5,616)
RON	970,000	09/12/2022	USD	196,144	UBS, London	(6,018)
RON	482,888	09/12/2022	USD	100,000	UBS, London	(5,351)
RON	480,993	09/12/2022	USD	100,000	UBS, London	(5,722)
RON	2,759,242	09/12/2022	USD	560,000	BNP Paribas	(19,172)
USD	670,000	09/12/2022	RON	3,424,341	UBS, London	(1,192)
COP	2,625,343,168	13/12/2022	USD	581,682	BNP Paribas	(17,663)
COP	899,591,900	13/12/2022	USD	200,000	BNP Paribas	(6,735)
COP	684,684,000	13/12/2022	USD	150,000	Merrill Lynch International Bank, London	(2,905)
COP	748,661,300	13/12/2022	USD	170,000	UBS, London	(9,160)
COP	972,078,800	13/12/2022	USD	220,000	J.P. Morgan Chase Bank, New York	(11,162)
COP	218,657,000	13/12/2022	USD	50,000	Goldman Sachs International, London	(3,025)
COP	14,189,547,420	13/12/2022	USD	3,060,000	BNP Paribas	(11,571)
USD	250,000	13/12/2022	COP	1,171,455,350	BNP Paribas	(1,671)
IDR	3,956,310,000	15/12/2022	USD	270,000	Standard Chartered Bank, London	(11,935)
IDR	106,397,919,435	15/12/2022	USD	7,298,527	Citibank, New York	(358,325)
IDR	7,268,050,000	15/12/2022	USD	500,000	BNP Paribas	(25,914)
IDR	1,485,230,000	15/12/2022	USD	100,000	BNP Paribas	(3,120)
IDR	11,932,480,000	15/12/2022	USD	800,000	BNP Paribas	(21,659)
IDR	16,447,860,000	15/12/2022	USD	1,100,000	Morgan Stanley, London	(27,127)
IDR	1,498,590,000	15/12/2022	USD	100,000	Citibank, New York	(2,249)
IDR	1,483,300,000	15/12/2022	USD	100,000	Goldman Sachs International, London	(3,246)
IDR	1,472,240,000	15/12/2022	USD	100,000	Citibank, New York	(3,968)
CZK	34,700,000	20/12/2022	USD	1,407,125	UBS, London	(32,332)
CZK	2,447,427	20/12/2022	USD	100,000	UBS, London	(3,034)
CZK	2,469,738	20/12/2022	USD	100,000	Merrill Lynch International Bank, London	(2,150)
CZK	14,017,440	20/12/2022	USD	570,000	BNP Paribas	(14,638)
CZK	49,800,000	20/12/2022	USD	2,013,556	Merrill Lynch International Bank, London	(40,510)
CZK	2,000,000	20/12/2022	USD	81,909	BNP Paribas	(2,671)
CZK	3,577,683	20/12/2022	USD	150,000	UBS, London	(8,254)
CZK	43,000,000	20/12/2022	USD	1,740,914	Morgan Stanley, London	(37,280)
CZK	60,040,200	20/12/2022	USD	2,420,000	BNP Paribas	(41,244)
RSD	50,527,375	22/12/2022	USD	429,181	Citibank, New York	(7,007)
HUF	634,438,500	13/01/2023	USD	1,500,000	BNP Paribas	(70,845)
HUF	1,703,971,354	13/01/2023	USD	3,984,075	Merrill Lynch International Bank, London	(145,659)
HUF	83,505,500	13/01/2023	USD	200,000	Merrill Lynch International Bank, London	(11,893)
HUF	131,000,000	13/01/2023	USD	323,915	UBS, London	(28,821)
HUF	240,700,000	13/01/2023	USD	587,926	Merrill Lynch International Bank, London	(45,718)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets ESG Local Debt (continued)						
HUF	40,934,110	13/01/2023	USD	100,000	Credit Suisse International, London	(7,791)
HUF	70,332,636	13/01/2023	USD	170,000	Goldman Sachs International, London	(11,567)
HUF	35,700,000	13/01/2023	USD	88,505	Goldman Sachs International, London	(8,086)
HUF	39,587,989	13/01/2023	USD	100,000	Goldman Sachs International, London	(10,823)
HUF	112,579,616	13/01/2023	USD	270,000	Goldman Sachs International, London	(16,400)
HUF	929,514,000	13/01/2023	USD	2,220,000	J.P. Morgan Chase Bank, New York	(126,149)
HUF	690,000,000	13/01/2023	USD	1,671,651	Goldman Sachs International, London	(117,336)
HUF	484,160,817	13/01/2023	USD	1,167,883	BNP Paribas	(77,248)
HUF	110,521,575	13/01/2023	USD	250,000	Citibank, New York	(1,036)
MXN	23,000,000	18/01/2023	USD	1,127,273	Goldman Sachs International, London	(4,963)
USD	100,000	18/01/2023	MXN	2,149,036	UBS, London	(4,864)
USD	8,104,378	18/01/2023	MXN	175,621,821	Morgan Stanley, London	(465,275)
USD	535,000	18/01/2023	MXN	11,403,342	Goldman Sachs International, London	(21,438)
USD	100,000	18/01/2023	MXN	2,118,708	UBS, London	(3,385)
USD	180,000	18/01/2023	MXN	3,817,906	UBS, London	(6,299)
USD	510,000	18/01/2023	MXN	10,641,865	UBS, London	(9,281)
USD	140,000	18/01/2023	MXN	2,927,756	UBS, London	(2,863)
USD	519,373	18/01/2023	MXN	10,900,000	Morgan Stanley, London	(12,504)
USD	6,005,134	18/01/2023	MXN	126,200,000	Goldman Sachs International, London	(152,928)
USD	50,000	18/01/2023	MXN	1,027,406	Goldman Sachs International, London	(133)
USD	1,070,000	18/01/2023	MXN	22,212,538	Goldman Sachs International, London	(13,884)
USD	630,000	18/01/2023	MXN	12,912,746	Goldman Sachs International, London	(91)
CNH	5,700,000	19/01/2023	USD	802,026	Merrill Lynch International Bank, London	(618)
CNH	15,627,700	19/01/2023	USD	2,200,000	Morgan Stanley, London	(2,778)
CNY	670,601	19/01/2023	USD	100,000	Merrill Lynch International Bank, London	(6,136)
CNY	1,442,383	19/01/2023	USD	210,000	BNP Paribas	(8,109)
EUR	2,376,319	19/01/2023	USD	2,370,000	Standard Chartered Bank, London	(21,888)
EUR	1,168,821	19/01/2023	USD	1,180,000	Standard Chartered Bank, London	(25,053)
USD	1,130,000	19/01/2023	EUR	1,150,234	Standard Chartered Bank, London	(6,581)
HUF	357,000,000	23/01/2023	USD	889,948	BNP Paribas	(87,838)
USD	3,722,033	07/02/2023	ZAR	67,740,950	Merrill Lynch International Bank, London	(5,699)
EGP	36,648,615	06/03/2023	USD	1,643,436	J.P. Morgan Chase Bank, New York	(26,659)
USD	1,500,000	01/06/2023	ARS	402,375,000	Goldman Sachs International, London	(6,572)
USD						(6,446,208)
Global Emerging Markets Local Debt						
USD	24,687,369	07/10/2022	ZAR	397,726,473	Morgan Stanley, London	2,563,630
USD	1,300,000	07/10/2022	ZAR	21,133,579	Morgan Stanley, London	124,434
USD	2,000,000	07/10/2022	ZAR	32,101,050	Deutsche Bank, London	214,363
USD	9,017,990	07/10/2022	ZAR	146,100,000	Morgan Stanley, London	891,102
USD	1,000,000	07/10/2022	ZAR	16,604,777	Standard Chartered Bank, London	76,351
USD	500,000	07/10/2022	ZAR	8,587,140	Morgan Stanley, London	22,336
USD	6,062,272	07/10/2022	ZAR	104,500,000	Morgan Stanley, London	249,406
USD	500,000	07/10/2022	ZAR	8,343,408	Morgan Stanley, London	35,894
USD	181,155	07/10/2022	ZAR	3,100,000	Morgan Stanley, London	8,716
USD	1,300,000	07/10/2022	ZAR	22,501,915	Goldman Sachs International, London	48,319
USD	62,408	07/10/2022	ZAR	1,100,000	Morgan Stanley, London	1,220
USD	1,100,000	07/10/2022	ZAR	19,558,237	Standard Chartered Bank, London	12,063

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets Local Debt (continued)						
ZAR	278,301,160	07/10/2022	USD	15,455,019	Merrill Lynch International Bank, London	25,625
USD	7,398,543	21/10/2022	CLP	6,296,900,109	Standard Chartered Bank, London	842,229
USD	6,821,457	21/10/2022	CLP	5,801,649,017	Standard Chartered Bank, London	780,796
USD	500,000	21/10/2022	CLP	452,730,000	Merrill Lynch International Bank, London	28,619
USD	1,880,000	21/10/2022	CLP	1,704,453,684	UBS, London	105,328
USD	6,740,514	21/10/2022	CLP	6,377,267,759	Citibank, New York	100,521
USD	500,000	27/10/2022	MYR	2,211,350	Barclays Bank, London	24,002
USD	1,500,000	27/10/2022	MYR	6,601,650	Barclays Bank, London	78,982
USD	13,520,000	27/10/2022	MYR	59,636,720	Barclays Bank, London	683,077
USD	1,910,000	27/10/2022	MYR	8,430,358	Barclays Bank, London	95,349
USD	1,000,000	27/10/2022	MYR	4,418,500	Barclays Bank, London	48,909
USD	2,000,000	27/10/2022	MYR	8,862,600	Barclays Bank, London	92,308
USD	500,000	27/10/2022	MYR	2,227,450	Barclays Bank, London	20,537
USD	1,500,000	27/10/2022	MYR	6,738,450	Barclays Bank, London	49,535
USD	1,600,000	27/10/2022	MYR	7,295,680	Barclays Bank, London	29,590
USD	1,000,000	27/10/2022	MYR	4,588,529	Goldman Sachs International, London	12,310
USD	25,797,512	27/10/2022	MYR	119,575,795	Goldman Sachs International, London	58,584
EUR	241,502	31/10/2022	USD	236,173	HSBC Bank PLC	851
EUR	128,607	31/10/2022	USD	125,769	HSBC Bank PLC	453
EUR	152,023,397	31/10/2022	USD	148,669,305	HSBC Bank PLC	535,743
USD	700,000	03/11/2022	BRL	3,722,698	Goldman Sachs International, London	16,752
USD	500,000	03/11/2022	BRL	2,653,595	Citibank, New York	12,970
USD	1,500,000	03/11/2022	BRL	7,976,940	Goldman Sachs International, London	35,946
USD	500,000	03/11/2022	BRL	2,682,950	Barclays Bank, London	7,583
USD	3,060,000	03/11/2022	BRL	16,116,653	J.P. Morgan Chase Bank, New York	102,017
USD	1,600,000	03/11/2022	BRL	8,535,152	Standard Chartered Bank, London	33,494
USD	700,000	03/11/2022	BRL	3,807,552	Goldman Sachs International, London	1,178
USD	2,000,000	04/11/2022	THB	72,150,400	Standard Chartered Bank, London	84,291
USD	1,500,000	04/11/2022	THB	54,953,100	Standard Chartered Bank, London	40,907
USD	1,000,000	04/11/2022	THB	36,481,600	Standard Chartered Bank, London	31,355
USD	1,300,000	04/11/2022	THB	48,010,820	Standard Chartered Bank, London	25,235
USD	1,000,000	16/11/2022	PHP	56,821,000	Standard Chartered Bank, London	35,379
USD	1,550,000	18/11/2022	INR	123,959,545	Credit Suisse International, London	33,640
USD	500,000	18/11/2022	INR	40,000,000	BNP Paribas	10,692
USD	1,000,000	18/11/2022	INR	80,326,200	Citibank, New York	17,394
USD	800,000	18/11/2022	INR	64,099,200	Barclays Bank, London	15,894
TRY	140,129,360	22/11/2022	USD	7,000,000	Standard Chartered Bank, London	66,714
TRY	139,467,671	22/11/2022	USD	7,000,000	BNP Paribas	33,345
TRY	100,048,640	22/11/2022	USD	4,878,360	Goldman Sachs International, London	167,086
TRY	91,000,000	22/11/2022	USD	4,242,375	BNP Paribas	346,749
TRY	35,138,784	22/11/2022	USD	1,600,000	Standard Chartered Bank, London	172,046
TRY	107,982,277	22/11/2022	USD	5,000,000	Goldman Sachs International, London	445,539
TRY	83,108,124	22/11/2022	USD	4,000,000	Credit Suisse International, London	191,137
TRY	30,540,567	22/11/2022	USD	1,500,000	Credit Suisse International, London	40,159

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets Local Debt (continued)						
USD	430,000	22/11/2022	TRY	8,405,103	Standard Chartered Bank, London	6,131
USD	500,000	22/11/2022	TRY	9,803,745	Standard Chartered Bank, London	5,598
ARS	1,295,510,000	25/11/2022	USD	7,340,000	Goldman Sachs International, London	168,055
USD	4,800,000	25/11/2022	ARS	822,720,000	J.P. Morgan Chase Bank, New York	31,973
USD	3,000,000	25/11/2022	ARS	464,250,000	Goldman Sachs International, London	309,465
USD	988,139	01/12/2022	PEN	3,890,500	Standard Chartered Bank, London	16,825
USD	510,000	01/12/2022	PEN	1,979,412	Goldman Sachs International, London	15,814
USD	1,000,000	01/12/2022	PEN	3,902,838	Goldman Sachs International, London	25,606
USD	1,000,000	05/12/2022	KRW	1,376,630,000	Barclays Bank, London	40,509
USD	1,000,000	05/12/2022	KRW	1,390,420,000	Citibank, New York	30,897
USD	1,000,000	05/12/2022	KRW	1,434,200,000	Citibank, New York	383
PLN	12,366,774	07/12/2022	USD	2,470,000	Morgan Stanley, London	8,741
USD	309,492	07/12/2022	PLN	1,500,000	Merrill Lynch International Bank, London	8,839
USD	1,500,000	07/12/2022	PLN	7,291,761	Merrill Lynch International Bank, London	38,472
USD	11,504,285	07/12/2022	PLN	56,456,311	Merrill Lynch International Bank, London	188,435
USD	17,374,420	07/12/2022	PLN	84,900,000	BNP Paribas	357,445
USD	2,000,000	07/12/2022	PLN	9,377,332	Citibank, New York	120,450
USD	1,000,000	07/12/2022	PLN	4,831,636	Morgan Stanley, London	31,569
USD	252,176	07/12/2022	PLN	1,200,000	UBS, London	11,654
USD	1,100,000	07/12/2022	PLN	5,244,017	Goldman Sachs International, London	48,913
USD	1,000,000	07/12/2022	PLN	4,874,741	UBS, London	22,929
RON	30,716,426	09/12/2022	USD	5,990,000	BNP Paribas	30,609
USD	500,000	09/12/2022	RON	2,442,516	Goldman Sachs International, London	21,252
USD	1,000,000	09/12/2022	RON	4,818,718	BNP Paribas	55,502
USD	500,000	09/12/2022	RON	2,432,597	UBS, London	23,196
USD	500,000	09/12/2022	RON	2,514,793	UBS, London	7,085
USD	3,000,000	09/12/2022	RON	14,828,070	Barclays Bank, London	93,607
USD	13,150,000	09/12/2022	RON	64,750,600	Merrill Lynch International Bank, London	458,484
USD	500,000	09/12/2022	RON	2,476,672	UBS, London	14,557
USD	13,270,000	09/12/2022	RON	65,912,090	Morgan Stanley, London	350,825
USD	6,301,703	09/12/2022	RON	31,250,713	Merrill Lynch International Bank, London	176,371
USD	500,000	09/12/2022	RON	2,496,202	BNP Paribas	10,729
COP	61,408,380,000	13/12/2022	USD	12,980,000	BNP Paribas	212,746
COP	23,850,000,000	13/12/2022	USD	5,041,218	BNP Paribas	82,627
USD	6,190,000	13/12/2022	COP	27,923,090,000	Standard Chartered Bank, London	191,108
USD	6,190,000	13/12/2022	COP	28,121,170,000	Standard Chartered Bank, London	148,553
USD	2,000,000	13/12/2022	COP	9,151,870,600	BNP Paribas	33,846
USD	500,000	13/12/2022	COP	2,251,950,000	Citibank, New York	16,199
USD	4,252,000	15/12/2022	ARS	693,076,000	Merrill Lynch International Bank, London	479,165
USD	800,000	15/12/2022	IDR	11,908,800,000	Standard Chartered Bank, London	23,204
USD	2,000,000	15/12/2022	IDR	29,859,800,000	Citibank, New York	52,283
USD	1,710,000	15/12/2022	IDR	25,769,700,000	Standard Chartered Bank, London	29,075
USD	1,000,000	15/12/2022	IDR	15,109,000,000	BNP Paribas	14,459
USD	2,500,000	15/12/2022	IDR	37,790,000,000	Standard Chartered Bank, London	35,006
USD	500,000	15/12/2022	IDR	7,496,000,000	Goldman Sachs International, London	11,045
USD	490,000	15/12/2022	IDR	7,306,292,000	Barclays Bank, London	13,420

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets Local Debt (continued)						
USD	1,500,000	15/12/2022	IDR	22,417,950,000	Citibank, New York	37,705
USD	1,600,000	15/12/2022	IDR	24,082,080,000	Barclays Bank, London	29,156
USD	1,000,000	15/12/2022	IDR	15,093,700,000	Citibank, New York	15,457
USD	400,000	15/12/2022	IDR	6,103,120,000	Morgan Stanley, London	1,901
USD	4,407,719	20/12/2022	CZK	108,300,000	Citibank, New York	116,939
USD	2,000,000	20/12/2022	CZK	49,584,680	Morgan Stanley, London	35,485
USD	800,000	20/12/2022	CZK	19,798,360	Citibank, New York	15,601
USD	18,500,000	03/01/2023	BRL	99,106,350	J.P. Morgan Chase Bank, New York	552,318
USD	500,000	11/01/2023	TWD	15,638,500	Citibank, New York	6,142
USD	481,111	13/01/2023	HUF	194,760,000	UBS, London	42,388
USD	500,000	13/01/2023	HUF	209,238,500	UBS, London	28,663
USD	12,930,000	13/01/2023	HUF	5,405,875,254	Goldman Sachs International, London	752,566
USD	500,000	13/01/2023	HUF	206,927,150	Citibank, New York	33,870
USD	6,630,000	13/01/2023	HUF	2,741,160,240	Citibank, New York	455,181
USD	1,000,000	13/01/2023	HUF	442,097,100	UBS, London	4,119
MXN	360,078,082	18/01/2023	USD	16,616,436	Morgan Stanley, London	953,956
MXN	42,196,186	18/01/2023	USD	2,000,000	Morgan Stanley, London	59,008
MXN	131,066,503	18/01/2023	USD	6,170,000	Citibank, New York	225,529
MXN	114,322,542	18/01/2023	USD	5,420,000	Goldman Sachs International, London	158,490
MXN	611,000,000	18/01/2023	USD	29,771,908	Morgan Stanley, London	42,485
MXN	30,879,285	18/01/2023	USD	1,500,000	Goldman Sachs International, London	6,787
MXN	10,354,425	18/01/2023	USD	500,000	Morgan Stanley, London	5,255
USD	12,297,387	18/01/2023	MXN	252,000,000	Goldman Sachs International, London	779
USD	12,697,592	18/01/2023	MXN	259,500,000	Standard Chartered Bank, London	35,014
USD	500,000	18/01/2023	MXN	10,219,192	Goldman Sachs International, London	1,344
USD	6,110,000	18/01/2023	MXN	124,726,595	Barclays Bank, London	23,834
USD	1,000,000	18/01/2023	MXN	20,378,341	Morgan Stanley, London	5,617
USD	14,250,000	19/01/2023	EUR	14,123,907	Morgan Stanley, London	293,740
USD	2,000,000	19/01/2023	CNY	13,898,160	Merrill Lynch International Bank, London	54,670
USD	1,800,000	19/01/2023	CNH	12,569,040	J.P. Morgan Chase Bank, New York	32,819
USD	1,000,000	19/01/2023	CNH	7,038,900	Standard Chartered Bank, London	10,345
ZAR	46,345,750	07/02/2023	USD	2,550,000	Morgan Stanley, London	371
CLP	6,231,180,000	15/02/2023	USD	6,150,000	Goldman Sachs International, London	186,825
USD	1,362,000	01/06/2023	ARS	348,740,100	J.P. Morgan Chase Bank, New York	56,248
TRY	83,966,837	05/07/2023	USD	3,300,000	UBS, London	44,220
USD						18,227,167
ZAR	29,836,031	07/10/2022	USD	1,800,000	Morgan Stanley, London	(140,356)
ZAR	16,932,500	07/10/2022	USD	1,000,000	Barclays Bank, London	(58,121)
ZAR	17,214,584	07/10/2022	USD	1,000,000	Citibank, New York	(42,430)
ZAR	97,615,628	07/10/2022	USD	5,750,000	BNP Paribas	(320,081)
ZAR	36,000,000	07/10/2022	USD	2,145,838	Barclays Bank, London	(143,320)
ZAR	11,764,355	07/10/2022	USD	700,000	Merrill Lynch International Bank, London	(45,602)
ZAR	11,453,332	07/10/2022	USD	670,000	Merrill Lynch International Bank, London	(32,903)
ZAR	27,000,000	07/10/2022	USD	1,559,800	BNP Paribas	(57,911)
ZAR	147,000,000	07/10/2022	USD	8,390,460	Standard Chartered Bank, London	(213,510)
ZAR	108,238,986	07/10/2022	USD	6,110,000	UBS, London	(89,151)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets Local Debt (continued)						
CLP	19,048,557,769	21/10/2022	USD	22,229,097	Standard Chartered Bank, London	(2,395,793)
CLP	11,642,250,000	21/10/2022	USD	12,900,000	Merrill Lynch International Bank, London	(778,122)
CLP	2,028,712,800	21/10/2022	USD	2,120,000	Morgan Stanley, London	(7,710)
USD	1,000,000	21/10/2022	CLP	998,060,000	Morgan Stanley, London	(39,177)
USD	6,120,000	21/10/2022	CLP	6,015,960,000	Standard Chartered Bank, London	(143,800)
USD	5,000,000	21/10/2022	CLP	5,072,500,000	J.P. Morgan Chase Bank, New York	(281,473)
MYR	217,069,882	27/10/2022	USD	49,127,505	Barclays Bank, London	(2,402,781)
MYR	4,468,600	27/10/2022	USD	1,000,000	Barclays Bank, London	(38,125)
MYR	9,048,600	27/10/2022	USD	2,000,000	Barclays Bank, London	(52,271)
GBP	4,862	31/10/2022	USD	5,444	HSBC Bank PLC	(13)
USD	2,134	31/10/2022	EUR	2,198	HSBC Bank PLC	(23)
USD	2,157	31/10/2022	EUR	2,236	HSBC Bank PLC	(38)
USD	1,155	31/10/2022	EUR	1,192	HSBC Bank PLC	(16)
USD	1,133	31/10/2022	EUR	1,167	HSBC Bank PLC	(12)
USD	1,138	31/10/2022	EUR	1,180	HSBC Bank PLC	(20)
USD	1,338,458	31/10/2022	EUR	1,378,729	HSBC Bank PLC	(14,711)
USD	1,343,801	31/10/2022	EUR	1,393,154	HSBC Bank PLC	(23,525)
USD	49	31/10/2022	GBP	46	HSBC Bank PLC	(2)
USD	51	31/10/2022	GBP	47	HSBC Bank PLC	(2)
BRL	185,421,927	03/11/2022	USD	37,183,293	Morgan Stanley, London	(3,151,726)
BRL	27,290,441	03/11/2022	USD	5,040,000	Standard Chartered Bank, London	(31,226)
BRL	6,310,656	03/11/2022	USD	1,200,000	Citibank, New York	(41,769)
BRL	31,528,800	03/11/2022	USD	5,800,000	J.P. Morgan Chase Bank, New York	(13,336)
USD	1,000,000	03/11/2022	BRL	5,470,830	Citibank, New York	(4,093)
USD	2,500,000	03/11/2022	BRL	13,996,775	Standard Chartered Bank, London	(68,910)
USD	2,200,000	03/11/2022	BRL	12,197,416	Goldman Sachs International, London	(38,663)
USD	2,935,000	03/11/2022	BRL	16,208,538	J.P. Morgan Chase Bank, New York	(39,847)
USD	2,970,000	03/11/2022	BRL	16,329,060	J.P. Morgan Chase Bank, New York	(26,968)
USD	2,450,000	03/11/2022	BRL	13,361,247	Standard Chartered Bank, London	(2,267)
THB	1,573,722,295	04/11/2022	USD	43,744,887	Standard Chartered Bank, London	(1,960,026)
THB	824,372,250	04/11/2022	USD	22,916,416	Standard Chartered Bank, London	(1,028,006)
THB	219,091,880	04/11/2022	USD	6,020,000	Standard Chartered Bank, London	(202,758)
THB	219,639,700	04/11/2022	USD	6,020,000	Standard Chartered Bank, London	(188,212)
THB	35,956,000	04/11/2022	USD	1,000,000	Standard Chartered Bank, London	(45,310)
THB	74,434,500	04/11/2022	USD	2,100,000	Standard Chartered Bank, London	(123,644)
USD	2,000,000	04/11/2022	THB	76,470,000	Standard Chartered Bank, London	(30,402)
PHP	525,211,511	16/11/2022	USD	9,483,262	Citibank, New York	(567,016)
INR	4,586,422,629	18/11/2022	USD	57,761,327	BNP Paribas	(1,656,996)
INR	39,642,500	18/11/2022	USD	500,000	BNP Paribas	(15,065)
INR	56,180,040	18/11/2022	USD	700,000	Citibank, New York	(12,766)
USD	1,000,000	18/11/2022	INR	82,206,200	Citibank, New York	(5,604)
USD	1,640,000	18/11/2022	INR	134,093,616	Merrill Lynch International Bank, London	(327)
TRY	11,627,888	22/11/2022	USD	600,000	Morgan Stanley, London	(13,606)
USD	1,000,000	22/11/2022	TRY	21,180,345	UBS, London	(68,123)
USD	3,300,000	22/11/2022	TRY	66,006,587	UBS, London	(28,708)
USD	1,000,000	22/11/2022	TRY	20,472,150	Standard Chartered Bank, London	(32,409)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets Local Debt (continued)						
USD	600,000	22/11/2022	TRY	11,924,940	Standard Chartered Bank, London	(1,374)
PEN	27,095,384	01/12/2022	USD	7,063,816	Standard Chartered Bank, London	(299,105)
PEN	2,720,550	01/12/2022	USD	700,000	Goldman Sachs International, London	(20,780)
PEN	7,859,400	01/12/2022	USD	2,000,000	Citibank, New York	(37,800)
KRW	101,067,065,703	05/12/2022	USD	77,985,050	Citibank, New York	(7,542,767)
KRW	1,304,921,390	05/12/2022	USD	1,000,000	Goldman Sachs International, London	(90,489)
KRW	653,713,350	05/12/2022	USD	500,000	UBS, London	(44,371)
KRW	1,453,122,000	05/12/2022	USD	1,100,000	Citibank, New York	(87,195)
KRW	3,669,257,754	05/12/2022	USD	2,560,000	Goldman Sachs International, London	(2,580)
PLN	2,100,000	07/12/2022	USD	438,461	UBS, London	(17,546)
PLN	13,900,000	07/12/2022	USD	2,938,502	UBS, London	(152,448)
PLN	70,200,000	07/12/2022	USD	14,908,361	UBS, London	(837,788)
PLN	4,726,098	07/12/2022	USD	1,000,000	Standard Chartered Bank, London	(52,722)
PLN	50,700,000	07/12/2022	USD	10,575,240	Goldman Sachs International, London	(413,159)
PLN	3,836,718	07/12/2022	USD	800,000	Morgan Stanley, London	(30,985)
PLN	85,700,000	07/12/2022	USD	17,895,684	Goldman Sachs International, London	(718,360)
PLN	9,564,564	07/12/2022	USD	2,000,000	Morgan Stanley, London	(82,922)
PLN	70,000,000	07/12/2022	USD	14,671,708	Goldman Sachs International, London	(641,221)
PLN	1,911,608	07/12/2022	USD	400,000	UBS, London	(16,846)
USD	1,000,000	07/12/2022	PLN	5,080,920	Goldman Sachs International, London	(18,397)
RON	159,414,281	09/12/2022	USD	33,214,768	Merrill Lynch International Bank, London	(1,968,589)
RON	70,633,000	09/12/2022	USD	14,800,000	Merrill Lynch International Bank, London	(955,497)
RON	4,903,290	09/12/2022	USD	1,000,000	Merrill Lynch International Bank, London	(38,925)
RON	5,000,000	09/12/2022	USD	1,011,052	UBS, London	(31,021)
RON	6,732,775	09/12/2022	USD	1,370,000	BNP Paribas	(50,335)
USD	400,000	09/12/2022	RON	2,045,065	Goldman Sachs International, London	(845)
COP	9,428,864,910	13/12/2022	USD	2,089,097	BNP Paribas	(63,436)
COP	6,185,956,000	13/12/2022	USD	1,400,000	J.P. Morgan Chase Bank, New York	(71,032)
COP	2,657,891,000	13/12/2022	USD	590,000	J.P. Morgan Chase Bank, New York	(18,989)
COP	2,233,600,700	13/12/2022	USD	500,000	BNP Paribas	(20,142)
IDR	768,556,373,760	15/12/2022	USD	52,720,289	Citibank, New York	(2,588,329)
IDR	19,663,280,000	15/12/2022	USD	1,300,000	Merrill Lynch International Bank, London	(17,389)
IDR	17,867,640,000	15/12/2022	USD	1,200,000	Morgan Stanley, London	(34,516)
IDR	56,867,000,000	15/12/2022	USD	3,800,000	Barclays Bank, London	(90,638)
CZK	319,269,993	20/12/2022	USD	12,831,431	Merrill Lynch International Bank, London	(182,148)
CZK	316,800,000	20/12/2022	USD	12,846,606	UBS, London	(295,182)
CZK	48,981,580	20/12/2022	USD	2,000,000	Merrill Lynch International Bank, London	(59,380)
CZK	24,480,760	20/12/2022	USD	1,000,000	BNP Paribas	(30,087)
CZK	224,200,000	20/12/2022	USD	9,065,043	Merrill Lynch International Bank, London	(182,375)
CZK	38,000,000	20/12/2022	USD	1,556,277	BNP Paribas	(50,741)
CZK	10,187,036	20/12/2022	USD	410,000	UBS, London	(6,396)
CZK	311,613,600	20/12/2022	USD	12,560,000	BNP Paribas	(214,059)
ILS	32,683,813	20/12/2022	USD	9,516,431	Merrill Lynch International Bank, London	(263,805)
USD	1,000,000	20/12/2022	CZK	25,922,110	Barclays Bank, London	(27,018)
RSD	180,859,320	22/12/2022	USD	1,536,224	Citibank, New York	(25,080)
TWD	1,344,585,416	11/01/2023	USD	45,606,221	Citibank, New York	(3,144,713)
TWD	29,718,800	11/01/2023	USD	1,000,000	Morgan Stanley, London	(61,491)
USD	1,000,000	11/01/2023	TWD	31,712,000	Barclays Bank, London	(1,453)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets Local Debt (continued)						
HUF	4,229,590,000	13/01/2023	USD	10,000,000	BNP Paribas	(472,300)
HUF	10,098,173,770	13/01/2023	USD	23,610,656	Merrill Lynch International Bank, London	(863,211)
HUF	815,174,000	13/01/2023	USD	2,000,000	UBS, London	(163,715)
HUF	515,200,000	13/01/2023	USD	1,258,410	Merrill Lynch International Bank, London	(97,855)
HUF	11,000,000	13/01/2023	USD	26,640	Barclays Bank, London	(1,861)
HUF	402,988,070	13/01/2023	USD	1,000,000	Goldman Sachs International, London	(92,217)
HUF	194,000,000	13/01/2023	USD	481,011	Goldman Sachs International, London	(44,001)
HUF	357,888,845	13/01/2023	USD	860,000	Goldman Sachs International, London	(53,809)
HUF	5,292,368,000	13/01/2023	USD	12,640,000	J.P. Morgan Chase Bank, New York	(718,255)
HUF	2,612,451,077	13/01/2023	USD	6,301,703	BNP Paribas	(416,819)
USD	1,000,000	18/01/2023	MXN	21,157,255	UBS, London	(32,391)
USD	32,319,233	18/01/2023	MXN	679,200,000	Goldman Sachs International, London	(823,051)
USD	31,781,906	18/01/2023	MXN	653,900,000	Merrill Lynch International Bank, London	(125,838)
USD	1,000,000	18/01/2023	MXN	20,636,860	Morgan Stanley, London	(6,997)
USD	2,000,000	18/01/2023	MXN	41,158,304	Morgan Stanley, London	(8,363)
USD	6,481,925	18/01/2023	MXN	133,000,000	Goldman Sachs International, London	(7,951)
USD	1,800,000	18/01/2023	MXN	36,936,959	Morgan Stanley, London	(2,378)
USD	5,920,000	18/01/2023	MXN	122,895,536	Goldman Sachs International, London	(76,818)
USD	500,000	18/01/2023	MXN	10,285,888	Morgan Stanley, London	(1,911)
USD	5,570,000	18/01/2023	MXN	114,165,076	Goldman Sachs International, London	(806)
CNH	132,700,000	19/01/2023	USD	18,671,732	Merrill Lynch International Bank, London	(14,386)
CNH	79,843,340	19/01/2023	USD	11,240,000	Morgan Stanley, London	(14,191)
CNY	497,184,261	19/01/2023	USD	73,974,745	Standard Chartered Bank, London	(4,383,709)
CNY	6,724,160	19/01/2023	USD	1,000,000	Merrill Lynch International Bank, London	(58,817)
CNY	6,762,420	19/01/2023	USD	1,000,000	Merrill Lynch International Bank, London	(53,462)
CNY	6,593,750	19/01/2023	USD	960,000	BNP Paribas	(37,071)
CNY	3,468,250	19/01/2023	USD	500,000	J.P. Morgan Chase Bank, New York	(14,548)
EUR	12,864,206	19/01/2023	USD	12,830,000	Standard Chartered Bank, London	(118,489)
EUR	6,567,188	19/01/2023	USD	6,630,000	Standard Chartered Bank, London	(140,763)
USD	6,330,000	19/01/2023	EUR	6,443,345	Standard Chartered Bank, London	(36,864)
SGD	51,060,778	27/01/2023	USD	36,541,413	Standard Chartered Bank, London	(882,519)
MYR	119,575,795	30/01/2023	USD	25,819,794	Goldman Sachs International, London	(117,896)
USD	15,291,283	07/02/2023	ZAR	278,301,160	Merrill Lynch International Bank, London	(23,413)
USD	1,000,000	07/02/2023	ZAR	18,213,258	Morgan Stanley, London	(2,261)
CLP	6,377,267,759	15/02/2023	USD	6,584,141	Citibank, New York	(98,751)
EGP	141,561,950	06/03/2023	USD	6,348,070	J.P. Morgan Chase Bank, New York	(102,974)
EGP	17,868,000	06/03/2023	USD	800,000	Standard Chartered Bank, London	(11,742)
USD	7,340,000	01/06/2023	ARS	1,968,955,000	Goldman Sachs International, London	(32,158)
USD						(48,475,809)
Global ESG Corporate Bond						
EUR	1,700,000	14/10/2022	USD	1,660,045	UBS	6,499
USD	51,438,900	14/10/2022	EUR	50,000,000	UBS	2,422,909
EUR	3,127,949	31/10/2022	USD	3,058,937	HSBC Bank PLC	11,023
GBP	103,642	31/10/2022	USD	111,421	HSBC Bank PLC	4,342
GBP	46,363	31/10/2022	USD	51,193	HSBC Bank PLC	592
USD	30,208,746	18/11/2022	EUR	29,500,000	Crédit Agricole	1,219,371
USD						3,664,736

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global ESG Corporate Bond (continued)						
EUR	2,500,000	14/10/2022	USD	2,513,012	Bank of America	(62,213)
GBP	51,842,565	31/10/2022	USD	58,046,668	HSBC Bank PLC	(141,007)
USD	29,246	31/10/2022	EUR	30,321	HSBC Bank PLC	(512)
USD	26,016	31/10/2022	EUR	27,171	HSBC Bank PLC	(651)
USD	17,477	31/10/2022	GBP	16,019	HSBC Bank PLC	(416)
USD	292,234	31/10/2022	GBP	271,755	HSBC Bank PLC	(11,304)
USD	399	31/10/2022	GBP	370	HSBC Bank PLC	(14)
USD	291,493	31/10/2022	GBP	269,564	HSBC Bank PLC	(9,598)
USD	262,274	31/10/2022	GBP	243,233	HSBC Bank PLC	(9,405)
USD	448,222	31/10/2022	GBP	419,082	HSBC Bank PLC	(19,873)
USD	16,772,418	31/10/2022	GBP	15,678,000	HSBC, Sheffield	(739,156)
USD						(994,149)
Global Government Bond						
USD	64,792,234	06/10/2022	AUD	93,400,000	NATWEST Markets	4,739,323
USD	124,267,363	06/10/2022	CAD	159,800,000	Crédit Agricole, London	7,969,567
EUR	146,839	31/10/2022	USD	143,600	HSBC Bank PLC	517
EUR	1,088	31/10/2022	USD	1,054	HSBC Bank PLC	14
EUR	196,421,081	31/10/2022	USD	192,087,442	HSBC Bank PLC	692,204
EUR	1,446,822	31/10/2022	USD	1,400,996	HSBC Bank PLC	19,004
EUR	610,177	31/10/2022	USD	597,105	HSBC Bank PLC	1,760
EUR	975,806	31/10/2022	USD	954,277	HSBC Bank PLC	3,439
EUR	1,215,972	31/10/2022	USD	1,176,108	HSBC Bank PLC	17,322
EUR	16,153	31/10/2022	USD	15,641	HSBC Bank PLC	212
GBP	84,560	31/10/2022	USD	91,179	HSBC Bank PLC	3,270
GBP	3,548,057	31/10/2022	USD	3,834,027	HSBC Bank PLC	128,983
GBP	872	31/10/2022	USD	942	HSBC Bank PLC	32
SGD	166,246	31/10/2022	USD	115,236	HSBC Bank PLC	652
USD	23,260	31/10/2022	JPY	3,348,774	HSBC Bank PLC	66
USD	40,591	31/10/2022	JPY	5,858,063	HSBC Bank PLC	18
USD	15,587	31/10/2022	JPY	2,244,127	HSBC Bank PLC	45
USD	27,187	31/10/2022	JPY	3,923,668	HSBC Bank PLC	12
USD	683,146	31/10/2022	JPY	98,353,293	HSBC Bank PLC	1,952
USD	1,194,793	31/10/2022	JPY	172,431,738	HSBC Bank PLC	532
USD	377,742	31/10/2022	JPY	54,476,506	HSBC Bank PLC	438
USD	15,758	31/10/2022	AUD	24,278	HSBC Bank PLC	144
USD	272,814,633	07/11/2022	EUR	273,000,000	NATWEST Markets	4,746,184
USD	273,535,394	07/11/2022	EUR	274,200,000	Crédit Agricole, London	4,288,622
GBP	1,050,000	08/11/2022	USD	1,130,205	Merrill Lynch International Bank, London	42,711
USD	239,241,792	08/11/2022	JPY	34,300,000,000	UBS, London	1,486,715
USD	152,339,556	08/11/2022	GBP	132,500,000	Crédit Agricole, London	4,328,686
USD	238,465,905	08/11/2022	JPY	34,258,000,000	Crédit Agricole, London	1,001,957
USD	2,746,338	18/11/2022	SEK	29,100,000	UBS, London	118,391
USD	9,424,992	18/11/2022	DKK	70,000,000	NATWEST Markets	172,693
USD						29,765,465
AUD	4,486,900	31/10/2022	USD	2,955,306	HSBC Bank PLC	(69,555)
AUD	33,462	31/10/2022	USD	21,599	HSBC Bank PLC	(78)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Government Bond (continued)						
CHF	5,501,012	31/10/2022	USD	5,620,050	HSBC Bank PLC	(17,725)
CHF	39,079	31/10/2022	USD	39,851	HSBC Bank PLC	(52)
GBP	487,556,149	31/10/2022	USD	545,902,969	HSBC Bank PLC	(1,326,110)
GBP	119,983	31/10/2022	USD	134,342	HSBC Bank PLC	(326)
JPY	630,390,266	31/10/2022	USD	4,426,758	HSBC Bank PLC	(60,682)
JPY	4,733,767	31/10/2022	USD	32,793	HSBC Bank PLC	(7)
JPY	422,195,245	31/10/2022	USD	2,964,761	HSBC Bank PLC	(40,641)
JPY	3,170,037	31/10/2022	USD	21,960	HSBC Bank PLC	(5)
JPY	18,556,122,890	31/10/2022	USD	130,305,734	HSBC Bank PLC	(1,786,240)
JPY	139,352,062	31/10/2022	USD	965,349	HSBC Bank PLC	(198)
SGD	22,401,530	31/10/2022	USD	15,741,803	HSBC Bank PLC	(126,054)
USD	803	31/10/2022	EUR	833	HSBC Bank PLC	(14)
USD	1,299	31/10/2022	EUR	1,356	HSBC Bank PLC	(33)
USD	1,533,678	31/10/2022	EUR	1,585,663	HSBC Bank PLC	(22,588)
USD	1,066,113	31/10/2022	EUR	1,105,267	HSBC Bank PLC	(18,664)
USD	283,886	31/10/2022	EUR	294,426	HSBC Bank PLC	(5,082)
USD	1,712,571	31/10/2022	EUR	1,788,613	HSBC Bank PLC	(42,882)
USD	43,728	31/10/2022	EUR	45,305	HSBC Bank PLC	(737)
USD	31,392	31/10/2022	EUR	32,786	HSBC Bank PLC	(786)
USD	584,722	31/10/2022	GBP	541,758	HSBC Bank PLC	(20,396)
USD	3,289,091	31/10/2022	GBP	3,041,658	HSBC Bank PLC	(108,295)
USD	4,493,214	31/10/2022	GBP	4,201,107	HSBC Bank PLC	(199,221)
USD	102,796	31/10/2022	GBP	95,619	HSBC Bank PLC	(4,006)
USD	191,228	31/10/2022	GBP	173,186	HSBC Bank PLC	(2,213)
USD	816	31/10/2022	GBP	755	HSBC Bank PLC	(27)
USD	1,109	31/10/2022	GBP	1,037	HSBC Bank PLC	(49)
USD	229,718	31/10/2022	CHF	226,992	HSBC Bank PLC	(1,454)
USD	30,438	31/10/2022	CHF	29,968	HSBC Bank PLC	(82)
USD	47,583	31/10/2022	CHF	47,171	HSBC Bank PLC	(457)
USD	87,896	31/10/2022	SGD	126,133	HSBC Bank PLC	(29)
USD	140,676	31/10/2022	SGD	203,634	HSBC Bank PLC	(1,274)
USD	26,320	31/10/2022	AUD	41,196	HSBC Bank PLC	(175)
USD	13,018,340	30/11/2022	EUR	13,520,000	UBS, London	(278,791)
USD	39,297,064	30/11/2022	GBP	36,800,000	NATWEST Markets	(1,813,762)
USD						(5,948,690)
Global Green Bond						
USD	8,991,830	07/10/2022	EUR	9,000,000	Bank of America	173,174
USD	705,206	07/10/2022	EUR	700,000	Société Générale, Paris	19,311
USD	8,726,797	20/10/2022	EUR	8,700,000	Bank of America	194,512
USD						386,997
Global High Income Bond						
USD	11,236,583	04/10/2022	EUR	11,221,000	Merrill Lynch International Bank, London	243,933
EUR	2,000,000	14/10/2022	USD	1,937,714	J.P. Morgan Chase Bank, New York	22,926
USD	107,994,422	14/10/2022	EUR	105,000,000	J.P. Morgan Chase Bank, New York	5,060,840
EUR	2,732,646	31/10/2022	USD	2,672,356	HSBC Bank PLC	9,630
EUR	14,699	31/10/2022	USD	14,217	HSBC Bank PLC	209

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global High Income Bond (continued)						
EUR	98,142	31/10/2022	USD	95,977	HSBC Bank PLC	346
EUR	41,261	31/10/2022	USD	40,351	HSBC Bank PLC	145
EUR	5,556,249	31/10/2022	USD	5,433,662	HSBC Bank PLC	19,581
EUR	9,890,883	31/10/2022	USD	9,672,660	HSBC Bank PLC	34,856
EUR	7,915,555	31/10/2022	USD	7,740,914	HSBC Bank PLC	27,895
EUR	43,206	31/10/2022	USD	42,252	HSBC Bank PLC	152
GBP	400,000	31/10/2022	USD	427,738	HSBC, Sheffield	19,043
USD	20,756	31/10/2022	EUR	21,067	HSBC Bank PLC	80
USD	744	31/10/2022	EUR	755	HSBC Bank PLC	3
USD	313	31/10/2022	EUR	318	HSBC Bank PLC	1
USD	41,923	31/10/2022	EUR	42,550	HSBC Bank PLC	162
USD	74,582	31/10/2022	EUR	75,697	HSBC Bank PLC	289
USD	59,574	31/10/2022	EUR	60,465	HSBC Bank PLC	231
USD	326	31/10/2022	EUR	331	HSBC Bank PLC	1
USD	10,053	31/10/2022	GBP	8,959	HSBC Bank PLC	46
USD	13,993	31/10/2022	SGD	20,056	HSBC Bank PLC	12
USD	34	31/10/2022	SGD	49	HSBC Bank PLC	-
USD	19,808	31/10/2022	SGD	28,340	HSBC Bank PLC	52
USD	104,739	31/10/2022	SGD	150,121	HSBC Bank PLC	92
USD	136,440	31/10/2022	SGD	195,213	HSBC Bank PLC	360
USD	242,835	31/10/2022	CNH	1,724,165	HSBC Bank PLC	922
USD	46,416	31/10/2022	AUD	70,967	HSBC Bank PLC	774
USD	448,945	31/10/2022	AUD	688,240	HSBC Bank PLC	6,304
USD	471,266	31/10/2022	AUD	726,074	HSBC Bank PLC	4,292
USD	304	31/10/2022	AUD	470	HSBC Bank PLC	2
USD	4,765	31/10/2022	AUD	7,356	HSBC Bank PLC	34
USD	661,418	31/10/2022	AUD	1,015,310	HSBC Bank PLC	8,422
USD	5,408	31/10/2022	CAD	7,319	HSBC Bank PLC	82
USD	4,613	31/10/2022	CAD	6,270	HSBC Bank PLC	50
USD	4,947	31/10/2022	CAD	6,777	HSBC Bank PLC	16
USD	6,883	31/10/2022	CAD	9,410	HSBC Bank PLC	35
USD	5,558,073	31/10/2022	AUD	8,550,000	HSBC, Sheffield	59,139
USD	86,617,627	18/11/2022	EUR	85,000,000	Crédit Agricole	3,088,917
USD	1,000,000	23/11/2022	ARS	169,000,000	Goldman Sachs International, London	14,768
USD	6,670,910	19/01/2023	EUR	6,583,895	Barclays Bank, London	165,165
USD						8,789,807
USD	3,202,495	04/10/2022	GBP	2,900,000	Morgan Stanley, London	(34,773)
AUD	133,338,522	31/10/2022	USD	87,823,684	HSBC Bank PLC	(2,066,986)
AUD	2,186	31/10/2022	USD	1,419	HSBC Bank PLC	(14)
AUD	155	31/10/2022	USD	101	HSBC Bank PLC	(1)
CAD	1,256,763	31/10/2022	USD	934,739	HSBC Bank PLC	(20,176)
CNH	231,945,344	31/10/2022	USD	32,557,694	HSBC Bank PLC	(14,077)
GBP	1,203,104	31/10/2022	USD	1,347,081	HSBC Bank PLC	(3,272)
SGD	3,737,347	31/10/2022	USD	2,626,275	HSBC Bank PLC	(21,030)
SGD	27,974,124	31/10/2022	USD	19,657,726	HSBC Bank PLC	(157,411)
USD	14,057	31/10/2022	EUR	14,480	HSBC Bank PLC	(155)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global High Income Bond (continued)						
USD	14,566	31/10/2022	EUR	15,101	HSBC Bank PLC	(255)
USD	19,854	31/10/2022	EUR	20,736	HSBC Bank PLC	(497)
USD	8,415	31/10/2022	EUR	8,719	HSBC Bank PLC	(142)
USD	505	31/10/2022	EUR	520	HSBC Bank PLC	(6)
USD	523	31/10/2022	EUR	542	HSBC Bank PLC	(9)
USD	706	31/10/2022	EUR	738	HSBC Bank PLC	(18)
USD	213	31/10/2022	EUR	219	HSBC Bank PLC	(2)
USD	221	31/10/2022	EUR	229	HSBC Bank PLC	(4)
USD	297	31/10/2022	EUR	311	HSBC Bank PLC	(7)
USD	28,219	31/10/2022	EUR	29,068	HSBC Bank PLC	(310)
USD	29,320	31/10/2022	EUR	30,397	HSBC Bank PLC	(513)
USD	39,902	31/10/2022	EUR	41,673	HSBC Bank PLC	(999)
USD	6,580	31/10/2022	EUR	6,724	HSBC Bank PLC	(19)
USD	50,881	31/10/2022	EUR	52,412	HSBC Bank PLC	(559)
USD	52,721	31/10/2022	EUR	54,658	HSBC Bank PLC	(923)
USD	24,980	31/10/2022	EUR	25,907	HSBC Bank PLC	(447)
USD	71,197	31/10/2022	EUR	74,358	HSBC Bank PLC	(1,783)
USD	40,495	31/10/2022	EUR	41,714	HSBC Bank PLC	(445)
USD	41,541	31/10/2022	EUR	43,067	HSBC Bank PLC	(727)
USD	56,769	31/10/2022	EUR	59,289	HSBC Bank PLC	(1,421)
USD	222	31/10/2022	EUR	228	HSBC Bank PLC	(2)
USD	228	31/10/2022	EUR	237	HSBC Bank PLC	(4)
USD	310	31/10/2022	EUR	324	HSBC Bank PLC	(8)
USD	7,174	31/10/2022	GBP	6,672	HSBC Bank PLC	(278)
USD	7,739	31/10/2022	GBP	7,157	HSBC Bank PLC	(255)
USD	8,920	31/10/2022	GBP	8,340	HSBC Bank PLC	(396)
USD	14,221	31/10/2022	SGD	20,407	HSBC Bank PLC	(5)
USD	19,066	31/10/2022	SGD	27,598	HSBC Bank PLC	(173)
USD	1	31/10/2022	SGD	2	HSBC Bank PLC	-
USD	106,441	31/10/2022	SGD	152,746	HSBC Bank PLC	(35)
USD	774,796	31/10/2022	SGD	1,113,332	HSBC Bank PLC	(1,290)
USD	142,710	31/10/2022	SGD	206,578	HSBC Bank PLC	(1,293)
USD	10,574	31/10/2022	SGD	15,219	HSBC Bank PLC	(35)
USD	11,471	31/10/2022	CNH	81,917	HSBC Bank PLC	(22)
USD	166,148	31/10/2022	CNH	1,188,657	HSBC Bank PLC	(629)
USD	180,255	31/10/2022	CNH	1,291,661	HSBC Bank PLC	(974)
USD	234,436	31/10/2022	CNH	1,701,925	HSBC Bank PLC	(4,357)
USD	636,072	31/10/2022	AUD	995,576	HSBC Bank PLC	(4,233)
USD	6,687	31/10/2022	CAD	9,225	HSBC Bank PLC	(26)
USD	10,172,464	31/10/2022	GBP	9,400,000	HSBC, Sheffield	(326,886)
USD	17,973,107	31/10/2022	EUR	18,600,000	Merrill Lynch International Bank, London	(282,069)
USD	10,971,603	02/11/2022	EUR	11,221,000	Morgan Stanley, London	(42,880)
USD	3,206,794	02/11/2022	GBP	2,900,000	Standard Chartered Bank, London	(32,507)
ARS	54,000,000	23/11/2022	USD	353,982	Goldman Sachs International, London	(39,175)
EUR	2,000,000	19/01/2023	USD	1,998,140	BNP Paribas	(21,880)
EUR	2,268,000	19/01/2023	USD	2,292,393	Morgan Stanley, London	(51,314)
USD						(3,137,707)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global High Yield Bond						
USD	20,747,715	04/10/2022	EUR	20,718,943	Merrill Lynch International Bank, London	450,408
EUR	2,040,000	14/10/2022	USD	1,952,653	J.P. Morgan Chase Bank, New York	47,200
USD	80,379,808	14/10/2022	EUR	80,000,000	Bank of America	1,954,222
USD	1,995,203	14/10/2022	EUR	2,000,000	J.P. Morgan Chase Bank, New York	34,563
USD	1,395,338	14/10/2022	EUR	1,400,000	J.P. Morgan Chase Bank, New York	22,890
USD	1,002,737	14/10/2022	EUR	1,000,000	Bank of America	22,417
EUR	9,194	31/10/2022	USD	8,991	HSBC Bank PLC	32
EUR	7,627,668	31/10/2022	USD	7,459,379	HSBC Bank PLC	26,881
EUR	490,803	31/10/2022	USD	474,713	HSBC Bank PLC	6,991
EUR	4,144,492	31/10/2022	USD	4,053,052	HSBC Bank PLC	14,606
EUR	92,487,776	31/10/2022	USD	90,447,218	HSBC Bank PLC	325,935
EUR	184,611	31/10/2022	USD	179,598	HSBC Bank PLC	1,591
EUR	94,634	31/10/2022	USD	92,606	HSBC Bank PLC	273
EUR	38,947,362	31/10/2022	USD	38,088,066	HSBC Bank PLC	137,254
GBP	255	31/10/2022	USD	275	HSBC Bank PLC	10
GBP	24,873	31/10/2022	USD	26,739	HSBC Bank PLC	1,042
GBP	15,557	31/10/2022	USD	17,178	HSBC Bank PLC	199
USD	51,982	31/10/2022	JPY	7,453,746	HSBC Bank PLC	357
USD	61,480	31/10/2022	JPY	8,851,283	HSBC Bank PLC	176
USD	85,534	31/10/2022	JPY	12,347,233	HSBC Bank PLC	18
USD	2,097	31/10/2022	JPY	300,725	HSBC Bank PLC	14
USD	2,481	31/10/2022	JPY	357,246	HSBC Bank PLC	7
USD	3,451	31/10/2022	JPY	498,166	HSBC Bank PLC	1
USD	77,477	31/10/2022	JPY	11,109,572	HSBC Bank PLC	532
USD	91,629	31/10/2022	JPY	13,191,898	HSBC Bank PLC	262
USD	127,485	31/10/2022	JPY	18,403,053	HSBC Bank PLC	26
USD	35,444	31/10/2022	CHF	34,694	HSBC Bank PLC	112
USD	35,592	31/10/2022	CHF	34,902	HSBC Bank PLC	47
USD	53,642	31/10/2022	SGD	76,884	HSBC Bank PLC	47
USD	83,219	31/10/2022	AUD	127,577	HSBC Bank PLC	1,168
USD	95,231	31/10/2022	AUD	146,722	HSBC Bank PLC	867
USD	130,546	31/10/2022	AUD	202,249	HSBC Bank PLC	470
USD	9,861	31/10/2022	AUD	15,118	HSBC Bank PLC	138
USD	11,207	31/10/2022	AUD	17,266	HSBC Bank PLC	102
USD	15,459	31/10/2022	AUD	23,950	HSBC Bank PLC	56
USD	1,522	31/10/2022	CAD	2,059	HSBC Bank PLC	23
USD	2,174	31/10/2022	CAD	2,955	HSBC Bank PLC	24
USD	2,535	31/10/2022	CAD	3,472	HSBC Bank PLC	8

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global High Yield Bond (continued)						
USD	3,480	31/10/2022	CAD	4,780	HSBC Bank PLC	1
EUR	2,200,000	18/11/2022	USD	2,153,510	Bank of America	8,410
USD	81,916,512	18/11/2022	EUR	80,000,000	Société Générale, Paris	3,301,256
USD	701,809	18/11/2022	EUR	700,000	Bank of America	13,925
USD	3,005,139	18/11/2022	EUR	3,000,000	J.P. Morgan Chase Bank, New York	57,067
					USD	6,431,628
USD	5,520,743	04/10/2022	GBP	5,000,000	Morgan Stanley, London	(60,754)
EUR	2,600,000	14/10/2022	USD	2,602,709	J.P. Morgan Chase Bank, New York	(53,878)
AUD	17,272,867	31/10/2022	USD	11,376,808	HSBC Bank PLC	(267,760)
AUD	260	31/10/2022	USD	169	HSBC Bank PLC	(2)
AUD	146	31/10/2022	USD	95	HSBC Bank PLC	(1)
AUD	2,056,542	31/10/2022	USD	1,354,546	HSBC Bank PLC	(31,880)
CAD	412,262	31/10/2022	USD	306,627	HSBC Bank PLC	(6,619)
CHF	3,028,979	31/10/2022	USD	3,094,524	HSBC Bank PLC	(9,760)
CNH	12,172,474	31/10/2022	USD	1,708,625	HSBC Bank PLC	(739)
GBP	606,163	31/10/2022	USD	678,703	HSBC Bank PLC	(1,649)
GBP	383,213,899	31/10/2022	USD	429,073,872	HSBC Bank PLC	(1,042,308)
GBP	20,820	31/10/2022	USD	23,312	HSBC Bank PLC	(57)
GBP	165,148	31/10/2022	USD	184,911	HSBC Bank PLC	(449)
JPY	1,042,695,259	31/10/2022	USD	7,322,067	HSBC Bank PLC	(100,371)
JPY	42,056,144	31/10/2022	USD	295,329	HSBC Bank PLC	(4,048)
JPY	1,554,152,874	31/10/2022	USD	10,913,650	HSBC Bank PLC	(149,605)
SGD	10,213,911	31/10/2022	USD	7,177,428	HSBC Bank PLC	(57,474)
USD	67	31/10/2022	EUR	69	HSBC Bank PLC	(1)
USD	76	31/10/2022	EUR	79	HSBC Bank PLC	(1)
USD	106	31/10/2022	EUR	109	HSBC Bank PLC	(1)
USD	74,156	31/10/2022	EUR	76,226	HSBC Bank PLC	(657)
USD	55,448	31/10/2022	EUR	57,116	HSBC Bank PLC	(609)
USD	61,475	31/10/2022	EUR	63,733	HSBC Bank PLC	(1,076)
USD	40,209	31/10/2022	EUR	41,995	HSBC Bank PLC	(1,007)
USD	12,050	31/10/2022	EUR	12,485	HSBC Bank PLC	(203)
USD	55,944	31/10/2022	EUR	57,774	HSBC Bank PLC	(759)
USD	30,237	31/10/2022	EUR	31,147	HSBC Bank PLC	(332)
USD	34,237	31/10/2022	EUR	35,495	HSBC Bank PLC	(599)
USD	47,616	31/10/2022	EUR	49,174	HSBC Bank PLC	(646)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global High Yield Bond (continued)						
USD	671,615	31/10/2022	EUR	691,823	HSBC Bank PLC	(7,382)
USD	505,602	31/10/2022	EUR	522,740	HSBC Bank PLC	(7,446)
USD	757,927	31/10/2022	EUR	785,762	HSBC Bank PLC	(13,268)
USD	158,706	31/10/2022	EUR	164,599	HSBC Bank PLC	(2,841)
USD	85,266	31/10/2022	EUR	88,341	HSBC Bank PLC	(1,437)
USD	1,046,719	31/10/2022	EUR	1,080,957	HSBC Bank PLC	(14,198)
USD	13,191	31/10/2022	EUR	13,559	HSBC Bank PLC	(117)
USD	288,014	31/10/2022	EUR	296,680	HSBC Bank PLC	(3,166)
USD	59,996	31/10/2022	EUR	62,030	HSBC Bank PLC	(884)
USD	317,792	31/10/2022	EUR	329,463	HSBC Bank PLC	(5,563)
USD	28,534	31/10/2022	EUR	29,593	HSBC Bank PLC	(511)
USD	443,291	31/10/2022	EUR	457,791	HSBC Bank PLC	(6,013)
USD	5,090	31/10/2022	GBP	4,734	HSBC Bank PLC	(197)
USD	5,917	31/10/2022	GBP	5,472	HSBC Bank PLC	(195)
USD	7,521	31/10/2022	GBP	6,960	HSBC Bank PLC	(253)
USD	119,432	31/10/2022	GBP	109,472	HSBC Bank PLC	(2,844)
USD	3,203,104	31/10/2022	GBP	2,978,640	HSBC Bank PLC	(123,894)
USD	73,922	31/10/2022	GBP	68,491	HSBC Bank PLC	(2,578)
USD	3,695,693	31/10/2022	GBP	3,417,672	HSBC Bank PLC	(121,683)
USD	318,375	31/10/2022	GBP	295,260	HSBC Bank PLC	(11,417)
USD	4,719,430	31/10/2022	GBP	4,367,420	HSBC Bank PLC	(158,769)
USD	271,775	31/10/2022	GBP	246,134	HSBC Bank PLC	(3,145)
USD	174	31/10/2022	GBP	162	HSBC Bank PLC	(7)
USD	201	31/10/2022	GBP	186	HSBC Bank PLC	(7)
USD	257	31/10/2022	GBP	238	HSBC Bank PLC	(9)
USD	1,384	31/10/2022	GBP	1,287	HSBC Bank PLC	(54)
USD	1,604	31/10/2022	GBP	1,483	HSBC Bank PLC	(53)
USD	2,043	31/10/2022	GBP	1,891	HSBC Bank PLC	(69)
USD	22,237	31/10/2022	CHF	21,860	HSBC Bank PLC	(25)
USD	25,650	31/10/2022	CHF	25,254	HSBC Bank PLC	(69)
USD	59,752	31/10/2022	SGD	85,746	HSBC Bank PLC	(20)
USD	82,915	31/10/2022	SGD	119,619	HSBC Bank PLC	(469)
USD	12,478	31/10/2022	CNH	89,267	HSBC Bank PLC	(47)
USD	14,603	31/10/2022	CNH	104,642	HSBC Bank PLC	(79)
USD	19,991	31/10/2022	CNH	143,854	HSBC Bank PLC	(192)
USD	20,249,506	02/11/2022	EUR	20,718,943	Morgan Stanley, London	(88,116)
USD	5,529,187	02/11/2022	GBP	5,000,000	Standard Chartered Bank, London	(55,815)
USD						(2,426,077)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global High Yield ESG Bond						
USD	350,641	04/10/2022	EUR	350,000	Merrill Lynch International Bank, London	7,763
EUR	220,000	14/10/2022	USD	210,662	J.P. Morgan Chase Bank, New York	5,009
USD	6,431,103	14/10/2022	EUR	6,400,000	Bank of America	157,057
EUR	3,483	31/10/2022	USD	3,406	HSBC Bank PLC	12
EUR	1,083,155	31/10/2022	USD	1,059,257	HSBC Bank PLC	3,817
EUR	8,498	31/10/2022	USD	8,310	HSBC Bank PLC	30
GBP	260	31/10/2022	USD	280	HSBC Bank PLC	10
GBP	27,106	31/10/2022	USD	29,141	HSBC Bank PLC	1,136
GBP	23,222	31/10/2022	USD	25,641	HSBC Bank PLC	297
USD	29	31/10/2022	CHF	28	HSBC Bank PLC	-
USD	64	31/10/2022	CHF	63	HSBC Bank PLC	-
EUR	350,000	02/11/2022	USD	342,279	Merrill Lynch International Bank, London	1,279
EUR	120,000	18/11/2022	USD	117,461	Bank of America	462
USD	4,944,742	18/11/2022	EUR	4,831,000	Crédit Agricole	197,363
USD						374,235
USD	270,597	04/10/2022	GBP	245,000	Merrill Lynch International Bank, London	(2,897)
EUR	180,000	14/10/2022	USD	179,677	Bank of America	(3,220)
EUR	180,000	14/10/2022	USD	180,161	J.P. Morgan Chase Bank, New York	(3,703)
EUR	1,230,000	14/10/2022	USD	1,237,158	Bank of America	(31,365)
CHF	3,790	31/10/2022	USD	3,872	HSBC Bank PLC	(12)
CHF	8,485	31/10/2022	USD	8,668	HSBC Bank PLC	(27)
GBP	3,036	31/10/2022	USD	3,399	HSBC Bank PLC	(8)
GBP	24,911,897	31/10/2022	USD	27,893,153	HSBC Bank PLC	(67,758)
GBP	8,617	31/10/2022	USD	9,648	HSBC Bank PLC	(23)
USD	26	31/10/2022	EUR	27	HSBC Bank PLC	-
USD	29	31/10/2022	EUR	30	HSBC Bank PLC	(1)
USD	19	31/10/2022	EUR	20	HSBC Bank PLC	(1)
USD	25	31/10/2022	EUR	26	HSBC Bank PLC	-
USD	8,054	31/10/2022	EUR	8,297	HSBC Bank PLC	(89)
USD	9,006	31/10/2022	EUR	9,337	HSBC Bank PLC	(158)
USD	5,854	31/10/2022	EUR	6,114	HSBC Bank PLC	(147)
USD	7,888	31/10/2022	EUR	8,146	HSBC Bank PLC	(107)
USD	26	31/10/2022	GBP	25	HSBC Bank PLC	(1)
USD	30	31/10/2022	GBP	28	HSBC Bank PLC	(1)
USD	16	31/10/2022	GBP	15	HSBC Bank PLC	(1)
USD	25	31/10/2022	GBP	24	HSBC Bank PLC	(1)
USD	36,341	31/10/2022	GBP	33,310	HSBC Bank PLC	(865)
USD	215,069	31/10/2022	GBP	199,998	HSBC Bank PLC	(8,319)
USD	244,109	31/10/2022	GBP	225,745	HSBC Bank PLC	(8,037)
USD	3,230	31/10/2022	GBP	2,996	HSBC Bank PLC	(116)
USD	134,419	31/10/2022	GBP	125,681	HSBC Bank PLC	(5,960)
USD	207,237	31/10/2022	GBP	191,779	HSBC Bank PLC	(6,972)
USD	75	31/10/2022	GBP	69	HSBC Bank PLC	(3)
USD	85	31/10/2022	GBP	79	HSBC Bank PLC	(3)
USD	47	31/10/2022	GBP	44	HSBC Bank PLC	(2)
USD	72	31/10/2022	GBP	67	HSBC Bank PLC	(2)
USD	29	31/10/2022	CHF	28	HSBC Bank PLC	-

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global High Yield ESG Bond (continued)						
USD	34	31/10/2022	CHF	33	HSBC Bank PLC	-
USD	22	31/10/2022	CHF	21	HSBC Bank PLC	-
USD	65	31/10/2022	CHF	64	HSBC Bank PLC	-
USD	75	31/10/2022	CHF	74	HSBC Bank PLC	-
USD	48	31/10/2022	CHF	48	HSBC Bank PLC	-
USD	64	31/10/2022	EUR	66	HSBC Bank PLC	(1)
USD	71	31/10/2022	EUR	74	HSBC Bank PLC	(1)
USD	46	31/10/2022	EUR	48	HSBC Bank PLC	(1)
USD	62	31/10/2022	EUR	64	HSBC Bank PLC	(1)
USD	732,401	02/11/2022	EUR	750,000	Standard Chartered Bank, London	(3,795)
USD	270,453	02/11/2022	GBP	245,000	Standard Chartered Bank, London	(3,212)
EUR	50,000	18/11/2022	USD	50,960	Bank of America	(1,826)
USD						(148,636)
Global High Yield Securitised Credit Bond						
EUR	8,674,211	31/10/2022	USD	8,482,832	HSBC Bank PLC	(93,380)
JPY	754,781,818	31/10/2022	USD	5,300,267	HSBC Bank PLC	(55,227)
USD						(148,607)
Global Inflation Linked Bond						
EUR	630,000	06/10/2022	USD	607,827	UBS, London	9,437
USD	25,214,148	06/10/2022	EUR	24,480,000	Crédit Agricole, London	1,229,043
USD	6,396,992	06/10/2022	CAD	8,220,000	HSBC, Sheffield	414,715
USD	1,334,512	06/10/2022	EUR	1,300,000	UBS, London	60,794
USD	3,032,610	06/10/2022	EUR	2,960,000	J.P. Morgan Chase, London	132,450
USD	678,826	06/10/2022	CAD	870,000	HSBC, Sheffield	45,666
USD	5,410,260	06/10/2022	EUR	5,280,000	HSBC, Sheffield	237,002
USD	3,857,739	06/10/2022	AUD	5,530,000	UBS, London	302,144
USD	7,179,867	06/10/2022	AUD	10,350,000	NATWEST Markets	525,182
USD	55,094,474	06/10/2022	EUR	53,850,000	HSBC, Sheffield	2,333,122
USD	9,253,953	06/10/2022	CAD	11,900,000	Crédit Agricole, London	593,478
USD	677,239	06/10/2022	AUD	965,000	UBS, London	56,778
USD	10,288,987	06/10/2022	EUR	10,110,000	HSBC, Sheffield	383,374
USD	726,355	06/10/2022	CAD	935,000	HSBC, Sheffield	45,889
USD	11,780,444	06/10/2022	EUR	11,830,000	NATWEST Markets	189,603
USD	1,426,320	06/10/2022	AUD	2,065,000	HSBC, Sheffield	98,598
USD	534,828	06/10/2022	CAD	695,000	NATWEST Markets	29,027
GBP	600,000	07/10/2022	USD	645,625	NATWEST Markets	24,198
USD	23,206,986	07/10/2022	GBP	19,240,000	J.P. Morgan Chase, London	1,727,991
USD	5,182,845	07/10/2022	GBP	4,300,000	Crédit Agricole, London	382,446
USD	3,413,225	07/10/2022	GBP	2,800,000	Credit Suisse International, London	287,384
USD	28,601,043	07/10/2022	GBP	23,440,000	NATWEST Markets	2,433,285
USD	6,352,742	07/10/2022	JPY	848,100,000	HSBC, Sheffield	491,847
USD	883,947	07/10/2022	GBP	730,000	HSBC, Sheffield	68,995

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Inflation Linked Bond (continued)						
USD	5,860,694	07/10/2022	GBP	4,870,000	NATWEST Markets	423,963
USD	6,278,084	07/10/2022	GBP	5,325,000	UBS, London	333,404
USD	641,615	07/10/2022	JPY	87,370,000	UBS, London	37,835
USD	736,022	07/10/2022	GBP	635,000	HSBC, Sheffield	27,125
EUR	8,788,914	31/10/2022	USD	8,595,004	HSBC Bank PLC	30,973
EUR	70,103	31/10/2022	USD	68,200	HSBC Bank PLC	604
EUR	165,228	31/10/2022	USD	159,994	HSBC Bank PLC	2,170
EUR	3,964,206	31/10/2022	USD	3,876,743	HSBC Bank PLC	13,970
EUR	73,874	31/10/2022	USD	71,534	HSBC Bank PLC	970
EUR	2,734,317	31/10/2022	USD	2,673,989	HSBC Bank PLC	9,636
EUR	51,028	31/10/2022	USD	49,412	HSBC Bank PLC	670
EUR	4,684,190	31/10/2022	USD	4,580,843	HSBC Bank PLC	16,508
EUR	200	31/10/2022	USD	194	HSBC Bank PLC	2
EUR	1,982	31/10/2022	USD	1,917	HSBC Bank PLC	28
EUR	87,433	31/10/2022	USD	84,664	HSBC Bank PLC	1,148
EUR	132,222	31/10/2022	USD	129,390	HSBC Bank PLC	382
EUR	93,055,334	31/10/2022	USD	91,002,254	HSBC Bank PLC	327,935
EUR	1,737,309	31/10/2022	USD	1,682,282	HSBC Bank PLC	22,820
EUR	1,015,868	31/10/2022	USD	993,455	HSBC Bank PLC	3,580
EUR	18,970	31/10/2022	USD	18,369	HSBC Bank PLC	249
EUR	22,045	31/10/2022	USD	21,572	HSBC Bank PLC	64
EUR	5,288,869	31/10/2022	USD	5,172,181	HSBC Bank PLC	18,638
EUR	82,665	31/10/2022	USD	80,047	HSBC Bank PLC	1,086
GBP	820,547	31/10/2022	USD	886,683	HSBC Bank PLC	29,829
USD	60,890	31/10/2022	JPY	8,731,147	HSBC Bank PLC	418
USD	95,361	31/10/2022	JPY	13,729,260	HSBC Bank PLC	273
USD	160,100	31/10/2022	JPY	23,105,539	HSBC Bank PLC	71
USD	2,229,768	18/11/2022	NZD	3,600,000	UBS, London	193,039
USD	4,492,291	18/11/2022	SEK	47,600,000	UBS, London	193,656
USD	1,727,490	18/11/2022	MXN	35,000,000	UBS, London	999
USD						13,794,493
CAD	660,000	06/10/2022	USD	503,807	HSBC, Sheffield	(23,478)
EUR	2,500,000	06/10/2022	USD	2,519,225	HSBC, Sheffield	(69,766)
EUR	1,800,000	06/10/2022	USD	1,769,553	UBS, London	(5,942)
GBP	2,600,000	07/10/2022	USD	3,027,482	NATWEST Markets	(124,915)
GBP	2,060,000	07/10/2022	USD	2,320,483	UBS, London	(20,757)
USD	107,765	07/10/2022	GBP	100,000	Crédit Agricole, London	(3,872)
USD	163,011	07/10/2022	GBP	150,000	Merrill Lynch International Bank, London	(4,445)
USD	606,512	07/10/2022	GBP	550,000	Merrill Lynch International Bank, London	(7,492)
GBP	44,230,851	31/10/2022	USD	49,524,046	HSBC Bank PLC	(120,304)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Inflation Linked Bond (continued)					
JPY	983,011,370	31/10/2022	USD	6,902,952	HSBC Bank PLC (94,626)
JPY	18,541,476	31/10/2022	USD	128,444	HSBC Bank PLC (26)
USD	78,855	31/10/2022	EUR	81,228	HSBC Bank PLC (867)
USD	120,199	31/10/2022	EUR	124,614	HSBC Bank PLC (2,104)
USD	199,139	31/10/2022	EUR	207,981	HSBC Bank PLC (4,986)
USD	1,422	31/10/2022	EUR	1,462	HSBC Bank PLC (13)
USD	35,601	31/10/2022	EUR	36,672	HSBC Bank PLC (391)
USD	53,570	31/10/2022	EUR	55,537	HSBC Bank PLC (938)
USD	89,104	31/10/2022	EUR	93,061	HSBC Bank PLC (2,231)
USD	24,501	31/10/2022	EUR	25,239	HSBC Bank PLC (269)
USD	31	31/10/2022	EUR	32	HSBC Bank PLC -
USD	36,822	31/10/2022	EUR	38,174	HSBC Bank PLC (645)
USD	61,437	31/10/2022	EUR	64,165	HSBC Bank PLC (1,538)
USD	35,997	31/10/2022	EUR	36,785	HSBC Bank PLC (106)
USD	41,992	31/10/2022	EUR	43,256	HSBC Bank PLC (462)
USD	63,155	31/10/2022	EUR	65,474	HSBC Bank PLC (1,106)
USD	105,347	31/10/2022	EUR	110,025	HSBC Bank PLC (2,638)
USD	18	31/10/2022	EUR	19	HSBC Bank PLC -
USD	833,038	31/10/2022	EUR	858,102	HSBC Bank PLC (9,156)
USD	1,223	31/10/2022	EUR	1,264	HSBC Bank PLC (18)
USD	1,251,237	31/10/2022	EUR	1,297,190	HSBC Bank PLC (21,904)
USD	2,090,268	31/10/2022	EUR	2,183,079	HSBC Bank PLC (52,340)
USD	9,091	31/10/2022	EUR	9,364	HSBC Bank PLC (100)
USD	13,648	31/10/2022	EUR	14,150	HSBC Bank PLC (239)
USD	22,816	31/10/2022	EUR	23,829	HSBC Bank PLC (571)
USD	500,219	31/10/2022	EUR	514,182	HSBC Bank PLC (4,431)
USD	47,329	31/10/2022	EUR	48,753	HSBC Bank PLC (520)
USD	335,255	31/10/2022	EUR	346,618	HSBC Bank PLC (4,938)
USD	59,609	31/10/2022	EUR	61,798	HSBC Bank PLC (1,044)
USD	94,698	31/10/2022	EUR	98,903	HSBC Bank PLC (2,371)
USD	15,072	31/10/2022	GBP	13,815	HSBC Bank PLC (359)
USD	454,009	31/10/2022	GBP	422,193	HSBC Bank PLC (17,561)
USD	12,572	31/10/2022	GBP	11,648	HSBC Bank PLC (439)
USD	689,989	31/10/2022	GBP	638,083	HSBC Bank PLC (22,718)
USD	12,646	31/10/2022	GBP	11,728	HSBC Bank PLC (453)
USD	1,077,966	31/10/2022	GBP	1,007,887	HSBC Bank PLC (47,795)
USD	7,159	31/10/2022	GBP	6,659	HSBC Bank PLC (279)
USD	15,272	31/10/2022	GBP	13,831	HSBC Bank PLC (177)
USD	4,442,277	30/11/2022	GBP	4,160,000	NATWEST Markets (205,034)
USD	1,473,229	30/11/2022	EUR	1,530,000	UBS, London (31,550)
USD					(917,914)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Investment Grade Securitised Credit Bond						
EUR	808	31/10/2022	USD	790	HSBC Bank PLC	3
EUR	829	31/10/2022	USD	810	HSBC Bank PLC	3
EUR	58,123,517	31/10/2022	USD	56,841,138	HSBC Bank PLC	204,832
EUR	822	31/10/2022	USD	804	HSBC Bank PLC	3
EUR	181,755	31/10/2022	USD	177,745	HSBC Bank PLC	640
EUR	96,865,658	31/10/2022	USD	94,728,511	HSBC Bank PLC	341,363
EUR	312,785	31/10/2022	USD	306,084	HSBC Bank PLC	902
GBP	22,526	31/10/2022	USD	24,289	HSBC Bank PLC	871
GBP	1,102	31/10/2022	USD	1,188	HSBC Bank PLC	43
GBP	13,049	31/10/2022	USD	14,236	HSBC Bank PLC	339
USD	67,747,547	31/10/2022	AUD	104,418,000	HSBC, Sheffield	591,089
USD	41,746	31/10/2022	JPY	6,026,269	HSBC Bank PLC	9
USD	200,696	31/10/2022	JPY	28,664,145	HSBC Bank PLC	2,168
USD	121,027	31/10/2022	JPY	17,470,764	HSBC Bank PLC	25
USD	1,641	31/10/2022	JPY	236,920	HSBC Bank PLC	-
USD	87,113	31/10/2022	CHF	85,268	HSBC Bank PLC	274
USD	23,761	31/10/2022	CHF	23,301	HSBC Bank PLC	31
USD	3,576	31/10/2022	AUD	5,540	HSBC Bank PLC	13
USD	7,709	31/10/2022	AUD	11,943	HSBC Bank PLC	28
USD						1,142,636
AUD	819,193	31/10/2022	USD	539,563	HSBC Bank PLC	(12,699)
AUD	1,811,189	31/10/2022	USD	1,192,943	HSBC Bank PLC	(28,077)
CHF	3,381,261	31/10/2022	USD	3,454,429	HSBC Bank PLC	(10,895)
CNH	914,130	31/10/2022	USD	128,314	HSBC Bank PLC	(55)
GBP	822	31/10/2022	USD	921	HSBC Bank PLC	(2)
GBP	251,271,079	31/10/2022	USD	281,341,191	HSBC Bank PLC	(683,435)
GBP	10	31/10/2022	USD	11	HSBC Bank PLC	-
GBP	63,710,183	31/10/2022	USD	71,334,508	HSBC Bank PLC	(173,286)
GBP	4,784,688	31/10/2022	USD	5,357,282	HSBC Bank PLC	(13,014)
JPY	867,845,270	31/10/2022	USD	6,094,226	HSBC Bank PLC	(83,540)
JPY	2,581,846,899	31/10/2022	USD	18,130,374	HSBC Bank PLC	(248,533)
JPY	34,654,590	31/10/2022	USD	243,353	HSBC Bank PLC	(3,336)
SGD	1,368	31/10/2022	USD	962	HSBC Bank PLC	(8)
SGD	10,156,217	31/10/2022	USD	7,136,886	HSBC Bank PLC	(57,149)
SGD	92,441	31/10/2022	USD	64,959	HSBC Bank PLC	(520)
USD	304,935,213	31/10/2022	EUR	315,429,000	Crédit Agricole, London	(4,646,075)
USD	136,540,913	31/10/2022	GBP	126,358,000	Crédit Agricole, London	(4,594,919)
USD	6	31/10/2022	EUR	6	HSBC Bank PLC	-
USD	6	31/10/2022	EUR	6	HSBC Bank PLC	-
USD	411,669	31/10/2022	EUR	425,135	HSBC Bank PLC	(5,584)
USD	6	31/10/2022	EUR	6	HSBC Bank PLC	-
USD	1,281	31/10/2022	EUR	1,323	HSBC Bank PLC	(17)
USD	7	31/10/2022	GBP	6	HSBC Bank PLC	-
USD	187,188	31/10/2022	GBP	171,579	HSBC Bank PLC	(4,457)
USD	151,924	31/10/2022	GBP	140,761	HSBC Bank PLC	(5,299)
USD	23,700	31/10/2022	GBP	22,046	HSBC Bank PLC	(924)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Investment Grade Securitised Credit Bond (continued)						
USD	1,952,277	31/10/2022	GBP	1,806,662	HSBC Bank PLC	(65,678)
USD	94,959	31/10/2022	GBP	86,000	HSBC Bank PLC	(1,099)
USD	-	31/10/2022	GBP	-	HSBC Bank PLC	-
USD	1,195	31/10/2022	GBP	1,096	HSBC Bank PLC	(28)
USD	459	31/10/2022	GBP	425	HSBC Bank PLC	(16)
USD	2,853	31/10/2022	GBP	2,654	HSBC Bank PLC	(111)
USD	501,612	31/10/2022	GBP	464,198	HSBC Bank PLC	(16,875)
USD	826	31/10/2022	GBP	748	HSBC Bank PLC	(10)
USD	37,935	31/10/2022	GBP	35,106	HSBC Bank PLC	(1,276)
USD	7	31/10/2022	SGD	10	HSBC Bank PLC	-
USD	48,786	31/10/2022	SGD	70,382	HSBC Bank PLC	(276)
USD	456	31/10/2022	SGD	658	HSBC Bank PLC	(3)
USD	892	31/10/2022	CNH	6,416	HSBC Bank PLC	(9)
USD	81,090	31/10/2022	EUR	83,353	HSBC Bank PLC	(718)
USD	111,924	31/10/2022	EUR	115,718	HSBC Bank PLC	(1,648)
USD	140,836	31/10/2022	EUR	146,065	HSBC Bank PLC	(2,521)
USD	35,025	31/10/2022	EUR	36,288	HSBC Bank PLC	(590)
USD	676,014	31/10/2022	EUR	698,126	HSBC Bank PLC	(9,170)
USD						(10,671,852)
Global Lower Carbon Bond						
USD	350,386	04/10/2022	EUR	350,000	BNP Paribas	7,509
USD	29,845,765	14/10/2022	EUR	29,000,000	Barclays Bank, London	1,416,490
USD	4,020,482	14/10/2022	EUR	4,000,000	BNP Paribas	99,203
EUR	6,091,573	31/10/2022	USD	5,957,175	HSBC Bank PLC	21,467
EUR	4,038	31/10/2022	USD	3,897	HSBC Bank PLC	66
EUR	146,411	31/10/2022	USD	143,181	HSBC Bank PLC	516
EUR	761,585	31/10/2022	USD	744,782	HSBC Bank PLC	2,684
EUR	20,517	31/10/2022	USD	20,064	HSBC Bank PLC	72
GBP	25,075	31/10/2022	USD	26,957	HSBC Bank PLC	1,050
GBP	10,524	31/10/2022	USD	11,620	HSBC Bank PLC	134
USD	156	31/10/2022	SGD	224	HSBC Bank PLC	-
USD	1,060	31/10/2022	AUD	1,634	HSBC Bank PLC	10
USD	37,725,922	18/11/2022	EUR	37,000,000	Crédit Agricole	1,366,365
USD	2,983,457	18/11/2022	EUR	3,000,000	Bank of America	35,385
USD						2,950,951
EUR	4,000,000	14/10/2022	USD	3,959,259	J.P. Morgan Chase Bank, New York	(37,980)
AUD	164,317	31/10/2022	USD	108,228	HSBC Bank PLC	(2,547)
CHF	435,067	31/10/2022	USD	444,482	HSBC Bank PLC	(1,402)
GBP	1,161,041	31/10/2022	USD	1,299,986	HSBC Bank PLC	(3,158)
GBP	12,359,297	31/10/2022	USD	13,838,359	HSBC Bank PLC	(33,616)
GBP	611,433	31/10/2022	USD	684,605	HSBC Bank PLC	(1,663)
SGD	43,550	31/10/2022	USD	30,603	HSBC Bank PLC	(245)
USD	27	31/10/2022	EUR	28	HSBC Bank PLC	-
USD	30,002	31/10/2022	EUR	30,904	HSBC Bank PLC	(330)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Lower Carbon Bond (continued)						
USD	14,368	31/10/2022	EUR	14,855	HSBC Bank PLC	(212)
USD	29,737	31/10/2022	EUR	30,829	HSBC Bank PLC	(521)
USD	4,183	31/10/2022	EUR	4,338	HSBC Bank PLC	(75)
USD	52,501	31/10/2022	EUR	54,832	HSBC Bank PLC	(1,315)
USD	12,256	31/10/2022	EUR	12,525	HSBC Bank PLC	(36)
USD	721	31/10/2022	EUR	743	HSBC Bank PLC	(8)
USD	715	31/10/2022	EUR	741	HSBC Bank PLC	(12)
USD	1,267	31/10/2022	EUR	1,323	HSBC Bank PLC	(32)
USD	7,299	31/10/2022	EUR	7,567	HSBC Bank PLC	(128)
USD	6,585	31/10/2022	EUR	6,877	HSBC Bank PLC	(165)
USD	101	31/10/2022	EUR	104	HSBC Bank PLC	(1)
USD	100	31/10/2022	EUR	103	HSBC Bank PLC	(2)
USD	177	31/10/2022	EUR	185	HSBC Bank PLC	(4)
USD	6,636	31/10/2022	GBP	6,171	HSBC Bank PLC	(257)
USD	6,879	31/10/2022	GBP	6,362	HSBC Bank PLC	(226)
USD	10,495	31/10/2022	GBP	9,812	HSBC Bank PLC	(465)
USD	18,194	31/10/2022	GBP	16,677	HSBC Bank PLC	(433)
USD	69,897	31/10/2022	GBP	64,998	HSBC Bank PLC	(2,703)
USD	112	31/10/2022	GBP	103	HSBC Bank PLC	(4)
USD	72,093	31/10/2022	GBP	66,669	HSBC Bank PLC	(2,374)
USD	2,160	31/10/2022	GBP	2,003	HSBC Bank PLC	(77)
USD	111,275	31/10/2022	GBP	104,041	HSBC Bank PLC	(4,934)
USD	3,487	31/10/2022	GBP	3,242	HSBC Bank PLC	(135)
USD	3,601	31/10/2022	GBP	3,330	HSBC Bank PLC	(118)
USD	5,520	31/10/2022	GBP	5,161	HSBC Bank PLC	(245)
USD	4,363	31/10/2022	CHF	4,295	HSBC Bank PLC	(12)
USD	3,930	31/10/2022	CHF	3,896	HSBC Bank PLC	(38)
USD	152	31/10/2022	SGD	218	HSBC Bank PLC	-
USD	268	31/10/2022	SGD	388	HSBC Bank PLC	(2)
USD	945	31/10/2022	AUD	1,478	HSBC Bank PLC	(6)
USD	13,724,019	31/10/2022	GBP	12,828,500	HSBC, Sheffield	(604,801)
					USD	(700,282)
Global Securitised Credit Bond						
EUR	2,875,444	31/10/2022	USD	2,812,003	HSBC Bank PLC	(30,955)
GBP	8,736,036	31/10/2022	USD	9,781,495	HSBC Bank PLC	(351,752)
GBP	1,058,485	31/10/2022	USD	1,185,156	HSBC Bank PLC	(42,619)
GBP	4,308,331	31/10/2022	USD	4,823,917	HSBC Bank PLC	(173,473)
JPY	1,434,717,021	31/10/2022	USD	10,074,942	HSBC Bank PLC	(104,978)
					USD	(703,777)
Global Short Duration Bond						
EUR	4,100,000	06/10/2022	USD	3,947,993	UBS, London	69,121
EUR	150,000	06/10/2022	USD	144,721	UBS, London	2,247
USD	810,973	06/10/2022	EUR	790,000	UBS, London	36,944
USD	1,413,852	06/10/2022	EUR	1,380,000	J.P. Morgan Chase, London	61,750
USD	5,258,299	06/10/2022	AUD	7,580,000	NATWEST Markets	384,626
USD	82,646,826	06/10/2022	EUR	80,780,000	HSBC, Sheffield	3,499,900

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Short Duration Bond (continued)						
USD	9,230,623	06/10/2022	CAD	11,870,000	Crédit Agricole, London	591,982
USD	1,646,910	06/10/2022	EUR	1,640,000	Crédit Agricole, London	40,064
USD	3,204,764	06/10/2022	EUR	3,200,000	J.P. Morgan Chase, London	69,457
USD	355,002	06/10/2022	EUR	350,000	UBS, London	12,077
USD	2,976,344	06/10/2022	EUR	2,980,000	Crédit Agricole, London	56,588
USD	100,385	06/10/2022	EUR	100,000	NATWEST Markets	2,407
USD	1,482,864	06/10/2022	GBP	1,300,000	HSBC, Sheffield	31,612
USD	933,979	06/10/2022	EUR	950,000	HSBC, Sheffield	3,185
USD	973,925	07/10/2022	GBP	800,000	HSBC, Sheffield	80,827
USD	402,273	07/10/2022	GBP	330,000	Credit Suisse International, London	33,870
USD	22,024,267	07/10/2022	GBP	18,050,000	NATWEST Markets	1,873,754
USD	14,531,683	07/10/2022	JPY	1,940,000,000	HSBC, Sheffield	1,125,084
USD	986,213	07/10/2022	GBP	850,000	UBS, London	37,296
USD	5,023,394	07/10/2022	JPY	713,000,000	HSBC, Sheffield	96,124
USD	653,647	07/10/2022	JPY	93,700,000	UBS, London	6,122
CNH	1,033,143	31/10/2022	USD	144,676	HSBC Bank PLC	281
CNH	1,229,563	31/10/2022	USD	171,915	HSBC Bank PLC	602
CNH	1,515,375	31/10/2022	USD	211,065	HSBC Bank PLC	1,554
EUR	47,255	31/10/2022	USD	46,213	HSBC Bank PLC	166
EUR	72,632,485	31/10/2022	USD	71,029,995	HSBC Bank PLC	255,963
GBP	62	31/10/2022	USD	66	HSBC Bank PLC	3
SGD	2,000	31/10/2022	USD	1,390	HSBC Bank PLC	5
USD	68,790	31/10/2022	AUD	105,596	HSBC Bank PLC	876
USD	18,079,652	18/11/2022	CNY	124,100,000	NATWEST Markets	702,912
					USD	9,077,399
CAD	2,000,000	06/10/2022	USD	1,554,726	HSBC, Sheffield	(99,185)
EUR	1,700,000	06/10/2022	USD	1,733,796	Crédit Agricole, London	(68,163)
EUR	900,000	06/10/2022	USD	896,224	Crédit Agricole, London	(14,419)
EUR	1,850,000	06/10/2022	USD	1,850,172	HSBC, Sheffield	(37,572)
EUR	1,100,000	06/10/2022	USD	1,108,459	HSBC, Sheffield	(30,697)
USD	4,525,718	06/10/2022	EUR	4,650,000	Crédit Agricole, London	(30,277)
GBP	130,000	07/10/2022	USD	153,260	HSBC, Sheffield	(8,131)
GBP	410,000	07/10/2022	USD	477,411	NATWEST Markets	(19,698)
AUD	10,041,727	31/10/2022	USD	6,614,004	HSBC Bank PLC	(155,665)
AUD	267,118	31/10/2022	USD	174,710	HSBC Bank PLC	(2,914)
AUD	29,460	31/10/2022	USD	19,133	HSBC Bank PLC	(186)
AUD	335,068	31/10/2022	USD	216,564	HSBC Bank PLC	(1,065)
AUD	333,438	31/10/2022	USD	216,007	HSBC Bank PLC	(1,556)
AUD	57,812	31/10/2022	USD	37,444	HSBC Bank PLC	(262)
CNH	73,929,934	31/10/2022	USD	10,377,394	HSBC Bank PLC	(4,487)
GBP	7,436,554	31/10/2022	USD	8,326,501	HSBC Bank PLC	(20,227)
GBP	66,555,996	31/10/2022	USD	74,520,885	HSBC Bank PLC	(181,026)
SGD	1,174,417	31/10/2022	USD	825,276	HSBC Bank PLC	(6,608)
SGD	1,150	31/10/2022	USD	805	HSBC Bank PLC	(4)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Short Duration Bond (continued)						
USD	240	31/10/2022	EUR	248	HSBC Bank PLC	(3)
USD	367,111	31/10/2022	EUR	379,119	HSBC Bank PLC	(4,980)
USD	7,361	31/10/2022	GBP	6,747	HSBC Bank PLC	(175)
USD	11,722	31/10/2022	GBP	10,861	HSBC Bank PLC	(409)
USD	5,060	31/10/2022	GBP	4,693	HSBC Bank PLC	(181)
USD	42,501	31/10/2022	GBP	39,331	HSBC Bank PLC	(1,430)
USD	4,582	31/10/2022	GBP	4,150	HSBC Bank PLC	(53)
USD	382,766	31/10/2022	GBP	354,216	HSBC Bank PLC	(12,877)
USD	2	31/10/2022	SGD	2	HSBC Bank PLC	-
USD	4,252	31/10/2022	SGD	6,134	HSBC Bank PLC	(24)
USD	54,764	31/10/2022	CNH	394,070	HSBC Bank PLC	(527)
USD	12,713,489	31/10/2022	EUR	13,151,000	Crédit Agricole, London	(193,706)
USD	7,538,180	31/10/2022	GBP	6,976,000	Crédit Agricole, London	(253,677)
USD	4,474,312	30/11/2022	GBP	4,190,000	NATWEST Markets	(206,513)
USD	1,482,858	30/11/2022	EUR	1,540,000	UBS, London	(31,756)
					USD	(1,388,453)
Global Short Duration High Yield Bond						
USD	13,554,269	14/10/2022	EUR	13,500,000	J.P. Morgan Chase Bank, New York	319,951
USD	501,948	14/10/2022	EUR	500,000	J.P. Morgan Chase Bank, New York	11,788
USD	200,459	14/10/2022	EUR	200,000	Bank of America	4,395
EUR	4,333,189	31/10/2022	USD	4,237,586	HSBC Bank PLC	15,270
EUR	2,924,865	31/10/2022	USD	2,860,334	HSBC Bank PLC	10,307
EUR	2,305,712	31/10/2022	USD	2,254,841	HSBC Bank PLC	8,126
EUR	990	31/10/2022	USD	956	HSBC Bank PLC	16
EUR	7,398,909	31/10/2022	USD	7,235,667	HSBC Bank PLC	26,074
EUR	28,778,764	31/10/2022	USD	28,143,818	HSBC Bank PLC	101,419
EUR	195,465	31/10/2022	USD	191,277	HSBC Bank PLC	564
USD	2,492	31/10/2022	JPY	357,401	HSBC Bank PLC	17
USD	2,806	31/10/2022	JPY	404,008	HSBC Bank PLC	8
USD	3,459	31/10/2022	JPY	499,258	HSBC Bank PLC	1
USD	5,849	31/10/2022	CHF	5,736	HSBC Bank PLC	8
USD	313	31/10/2022	SGD	449	HSBC Bank PLC	-
EUR	180,000	18/11/2022	USD	176,315	Bank of America	569
USD	14,311,490	18/11/2022	EUR	14,000,000	Bank of America	553,820
					USD	1,052,333
EUR	150,000	14/10/2022	USD	149,866	Bank of America	(2,818)
EUR	300,000	14/10/2022	USD	300,943	Bank of America	(6,847)
CHF	752,971	31/10/2022	USD	769,265	HSBC Bank PLC	(2,426)
GBP	1,281,546	31/10/2022	USD	1,434,911	HSBC Bank PLC	(3,486)
JPY	64,349,891	31/10/2022	USD	451,881	HSBC Bank PLC	(6,194)
SGD	75,501	31/10/2022	USD	53,055	HSBC Bank PLC	(425)
USD	24,829	31/10/2022	EUR	25,576	HSBC Bank PLC	(273)
USD	80	31/10/2022	EUR	83	HSBC Bank PLC	(1)
USD	26,495	31/10/2022	EUR	27,468	HSBC Bank PLC	(464)
USD	32,575	31/10/2022	EUR	33,640	HSBC Bank PLC	(442)
USD	16,760	31/10/2022	EUR	17,264	HSBC Bank PLC	(184)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Short Duration High Yield Bond (continued)						
USD	17,884	31/10/2022	EUR	18,541	HSBC Bank PLC	(313)
USD	21,988	31/10/2022	EUR	22,708	HSBC Bank PLC	(298)
USD	13,238	31/10/2022	EUR	13,636	HSBC Bank PLC	(146)
USD	14,171	31/10/2022	EUR	14,691	HSBC Bank PLC	(248)
USD	23,039	31/10/2022	EUR	23,895	HSBC Bank PLC	(412)
USD	17,201	31/10/2022	EUR	17,764	HSBC Bank PLC	(233)
USD	165	31/10/2022	EUR	169	HSBC Bank PLC	(1)
USD	42,294	31/10/2022	EUR	43,566	HSBC Bank PLC	(465)
USD	2,809	31/10/2022	EUR	2,904	HSBC Bank PLC	(41)
USD	44,945	31/10/2022	EUR	46,596	HSBC Bank PLC	(787)
USD	375	31/10/2022	EUR	388	HSBC Bank PLC	(6)
USD	55,391	31/10/2022	EUR	57,203	HSBC Bank PLC	(751)
USD	397,367	31/10/2022	EUR	408,459	HSBC Bank PLC	(3,520)
USD	164,125	31/10/2022	EUR	169,063	HSBC Bank PLC	(1,804)
USD	169,013	31/10/2022	EUR	175,220	HSBC Bank PLC	(2,959)
USD	53,651	31/10/2022	EUR	55,643	HSBC Bank PLC	(960)
USD	211,445	31/10/2022	EUR	218,361	HSBC Bank PLC	(2,868)
USD	19,189	31/10/2022	GBP	17,589	HSBC Bank PLC	(457)
USD	8,451	31/10/2022	GBP	7,859	HSBC Bank PLC	(327)
USD	9,035	31/10/2022	GBP	8,355	HSBC Bank PLC	(298)
USD	10,006	31/10/2022	GBP	9,260	HSBC Bank PLC	(337)
USD	2,068	31/10/2022	GBP	1,873	HSBC Bank PLC	(24)
USD	4,337	31/10/2022	CHF	4,263	HSBC Bank PLC	(5)
USD	4,815	31/10/2022	CHF	4,741	HSBC Bank PLC	(13)
USD	326	31/10/2022	SGD	468	HSBC Bank PLC	-
USD	399	31/10/2022	SGD	575	HSBC Bank PLC	(2)
EUR	400,000	18/11/2022	USD	393,586	Bank of America	(510)
USD						(41,345)
India Fixed Income						
CNH	2,953,158	31/10/2022	USD	413,546	HSBC Bank PLC	804
CNH	98,678	31/10/2022	USD	13,797	HSBC Bank PLC	48
CNH	261,059	31/10/2022	USD	36,361	HSBC Bank PLC	268
CNH	465,510	31/10/2022	USD	64,588	HSBC Bank PLC	726
EUR	8,322,322	31/10/2022	USD	8,138,707	HSBC Bank PLC	29,329
EUR	4,593	31/10/2022	USD	4,443	HSBC Bank PLC	65
EUR	110	31/10/2022	USD	108	HSBC Bank PLC	-
SGD	20,014	31/10/2022	USD	13,906	HSBC Bank PLC	46
USD	7	31/10/2022	SGD	10	HSBC Bank PLC	-
USD	60	31/10/2022	SGD	86	HSBC Bank PLC	-
USD	1,149,583	31/10/2022	CNH	8,184,083	HSBC Bank PLC	1,297
USD	23,285	31/10/2022	AUD	35,854	HSBC Bank PLC	226
USD	159,304	31/10/2022	AUD	245,437	HSBC Bank PLC	1,451
INR	686,601,120	30/11/2022	USD	8,327,000	HSBC, Hong Kong	58,612
USD						92,872
AUD	18,514,431	31/10/2022	USD	12,194,567	HSBC Bank PLC	(287,007)
AUD	1,229,784	31/10/2022	USD	804,350	HSBC Bank PLC	(13,414)
AUD	149,996	31/10/2022	USD	96,947	HSBC Bank PLC	(477)
CNH	200,889,505	31/10/2022	USD	28,198,450	HSBC Bank PLC	(12,192)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
India Fixed Income (continued)						
SGD	10,130,629	31/10/2022	USD	7,118,905	HSBC Bank PLC	(57,005)
USD	103,124	31/10/2022	EUR	106,911	HSBC Bank PLC	(1,805)
USD	1	31/10/2022	EUR	1	HSBC Bank PLC	-
USD	90,209	31/10/2022	SGD	129,452	HSBC Bank PLC	(30)
USD	957	31/10/2022	SGD	1,375	HSBC Bank PLC	(2)
USD	18	31/10/2022	SGD	26	HSBC Bank PLC	-
USD	358,804	31/10/2022	CNH	2,571,095	HSBC Bank PLC	(1,940)
INR	596,703,584	30/11/2022	USD	7,417,000	Citibank, London	(129,327)
INR	284,091,908	30/11/2022	USD	3,548,000	HSBC, Hong Kong	(78,322)
INR	204,204,364	30/11/2022	USD	2,548,000	Westpac Banking Sydney	(54,007)
INR	246,789,032	30/11/2022	USD	3,069,000	HSBC, Hong Kong	(54,911)
INR	382,941,695	30/11/2022	USD	4,702,000	Crédit Agricole	(25,048)
USD	4,663,000	30/11/2022	INR	382,992,241	HSBC, Hong Kong	(14,569)
USD	2,000,000	30/11/2022	INR	164,343,200	Citibank, London	(7,160)
USD						(737,216)
RMB Fixed Income						
EUR	1,591,719	31/10/2022	USD	1,556,601	HSBC Bank PLC	5,609
EUR	7,330,934	31/10/2022	USD	7,169,191	HSBC Bank PLC	25,835
EUR	19,090,442	31/10/2022	USD	18,669,249	HSBC Bank PLC	67,276
EUR	200	31/10/2022	USD	193	HSBC Bank PLC	3
EUR	2,370,191	31/10/2022	USD	2,317,897	HSBC Bank PLC	8,353
SGD	426	31/10/2022	USD	296	HSBC Bank PLC	1
USD	1,320,000	31/10/2022	CNH	9,065,042	Merrill Lynch International Bank, London	48,109
USD	18,462,000	31/10/2022	CNH	126,497,341	UBS, London	713,504
USD	610,000	31/10/2022	CNH	4,184,056	HSBC, Hong Kong	22,946
USD	1,300,000	31/10/2022	CNH	9,114,193	Australia and New Zealand Banking, Ballarat	21,212
USD	3,200,000	31/10/2022	CNH	22,572,938	Westpac Banking Sydney	32,853
USD	1,925,000	31/10/2022	CNH	13,579,033	Westpac Banking Sydney	19,763
USD	16,571	31/10/2022	SGD	23,750	HSBC Bank PLC	15
USD	20	31/10/2022	SGD	28	HSBC Bank PLC	-
USD	115,563	31/10/2022	SGD	165,634	HSBC Bank PLC	102
USD	109	31/10/2022	SGD	156	HSBC Bank PLC	-
USD						965,581
CNH	54,831,456	31/10/2022	USD	8,000,000	HSBC, Hong Kong	(306,748)
CNH	92,614,563	31/10/2022	USD	13,500,000	HSBC, Hong Kong	(505,504)
CNH	66,184,125	31/10/2022	USD	9,500,000	Merrill Lynch International Bank, London	(213,886)
CNH	44,002,516	31/10/2022	USD	6,200,000	HSBC, Hong Kong	(26,127)
CNH	10,999,800	31/10/2022	USD	1,550,000	HSBC, Hong Kong	(6,648)
EUR	17,602	31/10/2022	USD	17,343	HSBC Bank PLC	(67)
EUR	81,056	31/10/2022	USD	79,862	HSBC Bank PLC	(309)
EUR	211,346	31/10/2022	USD	208,234	HSBC Bank PLC	(805)
EUR	26,260	31/10/2022	USD	25,873	HSBC Bank PLC	(100)
SGD	2,425,861	31/10/2022	USD	1,704,679	HSBC Bank PLC	(13,650)
SGD	27,634	31/10/2022	USD	19,314	HSBC Bank PLC	(51)
SGD	16,937,735	31/10/2022	USD	11,902,334	HSBC Bank PLC	(95,309)
SGD	192,952	31/10/2022	USD	134,860	HSBC Bank PLC	(356)
USD	1,000,000	31/10/2022	CNH	7,253,340	State Street Bank and Trust Co, Hong Kong	(17,696)
USD	15,041	31/10/2022	EUR	15,494	HSBC Bank PLC	(165)
USD	930	31/10/2022	EUR	962	HSBC Bank PLC	(14)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
RMB Fixed Income (continued)						
USD	10,215	31/10/2022	EUR	10,669	HSBC Bank PLC	(256)
USD	9,175	31/10/2022	EUR	9,475	HSBC Bank PLC	(125)
USD	69,338	31/10/2022	EUR	71,424	HSBC Bank PLC	(762)
USD	47,305	31/10/2022	EUR	49,405	HSBC Bank PLC	(1,185)
USD	42,339	31/10/2022	EUR	43,724	HSBC Bank PLC	(574)
USD	7,586	31/10/2022	EUR	7,798	HSBC Bank PLC	(67)
USD	180,185	31/10/2022	EUR	185,606	HSBC Bank PLC	(1,980)
USD	3,174	31/10/2022	EUR	3,281	HSBC Bank PLC	(47)
USD	121,576	31/10/2022	EUR	126,974	HSBC Bank PLC	(3,044)
USD	715	31/10/2022	EUR	741	HSBC Bank PLC	(12)
USD	109,828	31/10/2022	EUR	113,420	HSBC Bank PLC	(1,490)
USD	191	31/10/2022	EUR	196	HSBC Bank PLC	(1)
USD	10,946	31/10/2022	SGD	15,845	HSBC Bank PLC	(99)
USD	10,072	31/10/2022	SGD	14,530	HSBC Bank PLC	(57)
USD	51	31/10/2022	SGD	74	HSBC Bank PLC	-
USD	76,427	31/10/2022	SGD	110,632	HSBC Bank PLC	(692)
USD	70,322	31/10/2022	SGD	101,451	HSBC Bank PLC	(398)
USD	24	31/10/2022	SGD	35	HSBC Bank PLC	-
USD	22,366	31/10/2022	EUR	23,039	HSBC Bank PLC	(246)
USD	15,096	31/10/2022	EUR	15,766	HSBC Bank PLC	(378)
USD	13,639	31/10/2022	EUR	14,085	HSBC Bank PLC	(185)
					USD	(1,199,033)
Singapore Dollar Income Bond						
SGD	450,589	31/10/2022	USD	311,279	HSBC Bank PLC	4,045
SGD	845	31/10/2022	AUD	907	HSBC Bank PLC	8
SGD	898	31/10/2022	AUD	964	HSBC Bank PLC	8
SGD	54,277	31/10/2022	AUD	58,282	HSBC Bank PLC	505
SGD	57,830	31/10/2022	AUD	62,112	HSBC Bank PLC	524
USD	41,701,044	31/10/2022	SGD	59,343,088	HSBC Bank PLC	478,984
					SGD	484,074
AUD	181,434	31/10/2022	SGD	170,075	HSBC Bank PLC	(2,679)
AUD	11,685,543	31/10/2022	SGD	10,953,969	HSBC Bank PLC	(172,542)
SGD	78,839,145	31/10/2022	USD	55,000,000	HSBC, Hong Kong	(60,893)
					SGD	(236,114)
Ultra Short Duration Bond						
USD	2,778,393	04/10/2022	GBP	2,387,470	Standard Chartered Bank, London	113,261
USD	2,504,453	04/10/2022	EUR	2,500,000	Merrill Lynch International Bank, London	55,328
CNH	1,467,995	31/10/2022	USD	203,681	HSBC Bank PLC	2,290
CNH	197,000	31/10/2022	USD	27,544	HSBC Bank PLC	96
GBP	2,096	31/10/2022	USD	2,260	HSBC Bank PLC	81
GBP	21,292,382	31/10/2022	USD	23,510,495	HSBC Bank PLC	272,076
GBP	493,693	31/10/2022	USD	532,845	HSBC Bank PLC	18,586
USD	259,354	31/10/2022	SGD	371,897	HSBC Bank PLC	111
USD	929,971	31/10/2022	CNH	6,620,625	HSBC Bank PLC	1,049
USD	24,097	31/10/2022	AUD	37,282	HSBC Bank PLC	119
					USD	462,997
AUD	23,071,886	31/10/2022	USD	15,196,344	HSBC Bank PLC	(357,656)
AUD	530,139	31/10/2022	USD	346,742	HSBC Bank PLC	(5,783)
AUD	1,035,150	31/10/2022	USD	672,286	HSBC Bank PLC	(6,528)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Ultra Short Duration Bond (continued)						
AUD	1,500	31/10/2022	USD	972	HSBC Bank PLC	(7)
AUD	8,579,197	31/10/2022	USD	5,650,705	HSBC Bank PLC	(132,993)
CNH	105,699,377	31/10/2022	USD	14,836,806	HSBC Bank PLC	(6,415)
CNH	19,143,466	31/10/2022	USD	2,687,129	HSBC Bank PLC	(1,162)
GBP	10,963,981	31/10/2022	USD	12,276,062	HSBC Bank PLC	(29,821)
GBP	8,161,935	31/10/2022	USD	9,138,690	HSBC Bank PLC	(22,200)
GBP	103,885,516	31/10/2022	USD	116,317,704	HSBC Bank PLC	(282,559)
GBP	8,730,054	31/10/2022	USD	9,774,797	HSBC Bank PLC	(23,745)
SGD	2,420,539	31/10/2022	USD	1,700,940	HSBC Bank PLC	(13,620)
USD	1,570,021	31/10/2022	GBP	1,439,098	HSBC Bank PLC	(37,382)
USD	51,968	31/10/2022	GBP	48,150	HSBC Bank PLC	(1,813)
USD	538,712	31/10/2022	GBP	499,600	HSBC Bank PLC	(19,317)
USD	9,974	31/10/2022	CNH	71,338	HSBC Bank PLC	(35)
USD	-	31/10/2022	EUR	-	HSBC Bank PLC	-
USD	2,441,969	02/11/2022	EUR	2,500,000	Standard Chartered Bank, London	(12,020)
USD	2,639,076	02/11/2022	GBP	2,387,470	Standard Chartered Bank, London	(27,729)
USD						(980,785)
US High Yield Bond						
USD	250,527	04/10/2022	EUR	250,000	Barclays Bank, London	5,615
USD	14,699	31/10/2022	AUD	22,535	HSBC Bank PLC	207
USD	14,526	31/10/2022	AUD	22,381	HSBC Bank PLC	132
USD	12,142	31/10/2022	AUD	18,811	HSBC Bank PLC	44
USD						5,998
USD	165,768	04/10/2022	GBP	150,000	Barclays Bank, London	(1,677)
AUD	2,671,426	31/10/2022	USD	1,759,540	HSBC Bank PLC	(41,412)
CNH	5,421,357	31/10/2022	USD	760,985	HSBC Bank PLC	(329)
USD	6,348	31/10/2022	CNH	45,417	HSBC Bank PLC	(24)
USD	6,415	31/10/2022	CNH	45,971	HSBC Bank PLC	(35)
USD	4,007	31/10/2022	CNH	29,088	HSBC Bank PLC	(74)
USD	5,455	31/10/2022	CNH	39,254	HSBC Bank PLC	(53)
USD	9,369	31/10/2022	AUD	14,664	HSBC Bank PLC	(62)
USD	165,575	02/11/2022	GBP	150,000	Standard Chartered Bank, London	(1,976)
USD	244,127	02/11/2022	EUR	250,000	Standard Chartered Bank, London	(1,272)
USD						(46,914)
Euro Convertible Bond						
EUR	205,832	18/11/2022	CHF	200,000	Société Générale, Paris	(1,806)
EUR	685,136	18/11/2022	USD	700,000	Bank of America	(27,193)
EUR						(28,999)
Global Credit Floating Rate Fixed Term Bond 2022 - 1						
USD	4,792,478	04/10/2022	EUR	4,785,832	Merrill Lynch International Bank, London	104,039
EUR	2,717,970	31/10/2022	USD	2,658,003	HSBC Bank PLC	9,578
EUR	1,979,223	31/10/2022	USD	1,935,556	HSBC Bank PLC	6,975
USD						120,592
AUD	1,329,930	31/10/2022	USD	875,961	HSBC Bank PLC	(20,616)
GBP	264,966	31/10/2022	USD	296,675	HSBC Bank PLC	(721)
USD	4,680,207	02/11/2022	EUR	4,785,832	Merrill Lynch International Bank, London	(17,544)
USD						(38,881)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Credit Floating Rate Fixed Term Bond 2023 - 1						
EUR	781,102	31/10/2022	USD	763,869	HSBC Bank PLC	2,753
EUR	459,281	31/10/2022	USD	449,148	HSBC Bank PLC	1,619
EUR	27,562,915	31/10/2022	USD	26,954,795	HSBC Bank PLC	97,134
USD	53,057	31/10/2022	EUR	53,850	HSBC Bank PLC	205
USD	32,308,120	27/06/2023	EUR	26,000,000	Merrill Lynch International Bank, London	6,372,644
USD	20,844,077	27/06/2023	EUR	16,750,000	Goldman Sachs International, London	4,135,645
USD	12,184,340	27/06/2023	EUR	9,800,000	BNP Paribas	2,408,660
USD	1,967,550	27/06/2023	GBP	1,500,000	BNP Paribas	298,256
USD	10,641,223	27/06/2023	EUR	8,550,000	BNP Paribas	2,112,441
USD	2,629,465	27/06/2023	GBP	2,000,000	BNP Paribas	403,740
USD	5,947,200	27/06/2023	EUR	4,800,000	BNP Paribas	1,159,112
USD	1,311,700	27/06/2023	GBP	1,000,000	Goldman Sachs International, London	198,838
USD	4,930,000	27/06/2023	EUR	4,000,000	Merrill Lynch International Bank, London	939,927
USD	1,666,170	27/06/2023	GBP	1,275,000	BNP Paribas	247,270
USD	3,910,140	27/06/2023	GBP	3,000,000	BNP Paribas	571,553
USD	3,082,125	27/06/2023	EUR	2,500,000	BNP Paribas	588,329
USD	1,759,212	27/06/2023	GBP	1,350,000	BNP Paribas	256,848
USD	3,109,941	27/06/2023	EUR	2,700,000	BNP Paribas	416,641
USD	601,844	27/06/2023	EUR	500,000	Merrill Lynch International Bank, London	103,085
USD	6,053,720	27/06/2023	EUR	5,000,000	Merrill Lynch International Bank, London	1,066,128
USD	1,578,398	27/06/2023	EUR	1,300,000	Merrill Lynch International Bank, London	281,624
USD	2,992,918	27/06/2023	EUR	2,500,000	Merrill Lynch International Bank, London	499,122
USD	895,433	27/06/2023	EUR	750,000	J.P. Morgan Chase Bank, New York	147,294
USD	2,522,028	27/06/2023	EUR	2,100,000	J.P. Morgan Chase Bank, New York	427,239
USD	3,668,847	27/06/2023	EUR	3,000,000	Merrill Lynch International Bank, London	676,292
USD	626,360	27/06/2023	EUR	500,000	Merrill Lynch International Bank, London	127,601
USD	8,587,074	27/06/2023	EUR	7,150,000	J.P. Morgan Chase Bank, New York	1,454,817
USD	3,445,197	27/06/2023	GBP	2,500,000	J.P. Morgan Chase Bank, New York	663,041
USD	1,803,801	27/06/2023	GBP	1,300,000	Standard Chartered Bank, London	357,080
USD	4,417,959	27/06/2023	EUR	3,750,000	Standard Chartered Bank, London	677,266
USD	5,899,500	27/06/2023	EUR	5,000,000	BNP Paribas	911,908
USD	6,060,032	27/06/2023	EUR	5,250,000	Goldman Sachs International, London	823,061
					USD	28,427,173
CNH	6,421,685	31/10/2022	USD	901,399	HSBC Bank PLC	(390)
GBP	128,476,606	31/10/2022	USD	143,851,659	HSBC Bank PLC	(349,445)
GBP	3,649,747	31/10/2022	USD	4,086,520	HSBC Bank PLC	(9,927)
SGD	367,771	31/10/2022	USD	258,437	HSBC Bank PLC	(2,069)
SGD	1,838,871	31/10/2022	USD	1,292,195	HSBC Bank PLC	(10,347)
USD	4,461,463	31/10/2022	EUR	4,586,000	HSBC Bank PLC	(39,518)
USD	4,433,235	31/10/2022	EUR	4,583,500	HSBC Bank PLC	(65,292)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Credit Floating Rate Fixed Term Bond 2023 - 1 (continued)						
USD	4,419,902	31/10/2022	EUR	4,584,000	HSBC Bank PLC	(79,116)
USD	4,490,685	31/10/2022	EUR	4,589,000	HSBC Bank PLC	(13,240)
EUR	9,718,442	27/06/2023	USD	11,750,000	BNP Paribas	(2,055,676)
EUR	1,000,000	27/06/2023	USD	1,204,439	BNP Paribas	(206,921)
EUR	5,000,000	27/06/2023	USD	5,921,000	BNP Paribas	(933,408)
EUR	460,692	27/06/2023	USD	550,000	Merrill Lynch International Bank, London	(90,451)
EUR	2,000,000	27/06/2023	USD	2,396,328	Merrill Lynch International Bank, London	(401,291)
EUR	9,250,000	27/06/2023	USD	11,246,391	Merrill Lynch International Bank, London	(2,019,346)
EUR	3,500,000	27/06/2023	USD	4,345,326	J.P. Morgan Chase Bank, New York	(854,011)
EUR	1,750,000	27/06/2023	USD	2,194,455	J.P. Morgan Chase Bank, New York	(448,797)
EUR	4,000,000	27/06/2023	USD	4,939,200	Merrill Lynch International Bank, London	(949,127)
EUR	9,000,000	27/06/2023	USD	10,947,519	Merrill Lynch International Bank, London	(1,969,854)
EUR	550,000	27/06/2023	USD	671,716	Merrill Lynch International Bank, London	(123,081)
EUR	1,200,000	27/06/2023	USD	1,377,102	Standard Chartered Bank, London	(180,080)
EUR	3,250,000	27/06/2023	USD	3,770,644	Merrill Lynch International Bank, London	(528,709)
EUR	2,500,000	27/06/2023	USD	2,871,632	J.P. Morgan Chase Bank, New York	(377,836)
EUR	500,000	27/06/2023	USD	549,774	Merrill Lynch International Bank, London	(51,015)
GBP	700,000	27/06/2023	USD	941,614	J.P. Morgan Chase Bank, New York	(162,611)
GBP	200,000	27/06/2023	USD	276,212	Merrill Lynch International Bank, London	(53,639)
GBP	6,000,000	27/06/2023	USD	8,308,338	Merrill Lynch International Bank, London	(1,631,164)
USD						(13,606,361)
Global Credit Floating Rate Fixed Term Bond 2023 - 2						
EUR	142,992	31/10/2022	USD	139,837	HSBC Bank PLC	504
USD	710	31/10/2022	EUR	721	HSBC Bank PLC	3
USD	16,693,875	29/12/2023	EUR	13,750,000	Standard Chartered Bank, London	2,850,386
USD	3,554,650	29/12/2023	GBP	2,750,000	BNP Paribas	513,519
USD	18,052,710	29/12/2023	EUR	15,000,000	Merrill Lynch International Bank, London	2,950,722
USD	5,128,900	29/12/2023	EUR	4,250,000	Standard Chartered Bank, London	850,003
USD	7,950,530	29/12/2023	CAD	10,575,000	BNP Paribas	214,740
USD	3,482,610	29/12/2023	EUR	2,900,000	BNP Paribas	562,892
USD	3,399,712	29/12/2023	EUR	2,800,000	Merrill Lynch International Bank, London	580,675
USD	604,737	29/12/2023	EUR	500,000	Merrill Lynch International Bank, London	101,337
USD	2,435,286	29/12/2023	EUR	2,000,000	Merrill Lynch International Bank, London	421,688
USD	600,150	29/12/2023	EUR	500,000	Goldman Sachs International, London	96,750
USD	694,045	29/12/2023	EUR	575,000	Merrill Lynch International Bank, London	115,135
USD	2,833,236	29/12/2023	EUR	2,250,000	Merrill Lynch International Bank, London	567,938
USD	6,294,770	29/12/2023	EUR	5,000,000	Merrill Lynch International Bank, London	1,260,774
USD	2,066,973	29/12/2023	GBP	1,500,000	Merrill Lynch International Bank, London	408,174
USD	1,723,331	29/12/2023	GBP	1,250,000	Merrill Lynch International Bank, London	340,999
USD	1,526,787	29/12/2023	GBP	1,100,000	Merrill Lynch International Bank, London	310,334
USD	2,592,017	29/12/2023	CAD	3,250,000	Standard Chartered Bank, London	214,587
USD	797,003	29/12/2023	CAD	1,000,000	BNP Paribas	65,487
USD	4,176,611	29/12/2023	CAD	5,250,000	BNP Paribas	336,148
USD	6,148,615	29/12/2023	GBP	5,000,000	Standard Chartered Bank, London	619,285
USD	3,053,210	29/12/2023	GBP	2,500,000	Standard Chartered Bank, London	288,545
USD	5,394,035	29/12/2023	EUR	5,000,000	Standard Chartered Bank, London	360,039
USD	2,306,416	29/12/2023	GBP	2,000,000	J.P. Morgan Chase Bank, New York	94,684
USD						14,125,348

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Credit Floating Rate Fixed Term Bond 2023 - 2 (continued)						
AUD	2,081,817	31/10/2022	USD	1,371,193	HSBC Bank PLC	(32,272)
GBP	475,806	31/10/2022	USD	532,747	HSBC Bank PLC	(1,294)
SGD	308,747	31/10/2022	USD	216,960	HSBC Bank PLC	(1,737)
SGD	1,716,180	31/10/2022	USD	1,205,978	HSBC Bank PLC	(9,657)
CAD	10,575,000	29/12/2023	USD	7,959,506	BNP Paribas	(223,717)
CAD	1,250,000	29/12/2023	USD	979,468	Merrill Lynch International Bank, London	(65,072)
CAD	225,000	29/12/2023	USD	174,071	J.P. Morgan Chase Bank, New York	(9,480)
EUR	3,000,000	29/12/2023	USD	3,587,499	BNP Paribas	(567,101)
EUR	5,000,000	29/12/2023	USD	6,276,850	J.P. Morgan Chase Bank, New York	(1,242,854)
EUR	525,000	29/12/2023	USD	652,607	Merrill Lynch International Bank, London	(124,037)
EUR	1,000,000	29/12/2023	USD	1,222,259	Merrill Lynch International Bank, London	(215,460)
EUR	8,000,000	29/12/2023	USD	9,886,592	Merrill Lynch International Bank, London	(1,832,198)
EUR	1,000,000	29/12/2023	USD	1,244,193	Merrill Lynch International Bank, London	(237,394)
EUR	675,000	29/12/2023	USD	814,320	BNP Paribas	(134,731)
EUR	750,000	29/12/2023	USD	874,388	Merrill Lynch International Bank, London	(119,288)
EUR	1,000,000	29/12/2023	USD	1,158,833	J.P. Morgan Chase Bank, New York	(152,034)
EUR	6,250,000	29/12/2023	USD	6,766,097	J.P. Morgan Chase Bank, New York	(473,602)
GBP	100,000	29/12/2023	USD	140,719	Merrill Lynch International Bank, London	(30,133)
GBP	2,100,000	29/12/2023	USD	2,842,487	Standard Chartered Bank, London	(520,168)
GBP	325,000	29/12/2023	USD	393,874	Standard Chartered Bank, London	(34,467)
USD	2,960,275	29/12/2023	GBP	2,700,000	Standard Chartered Bank, London	(25,564)
USD						(6,052,260)
Global Emerging Markets Multi-Asset Income						
USD	1,092,358	07/10/2022	ZAR	17,598,460	Morgan Stanley, London	113,435
USD	19,994	07/10/2022	ZAR	315,150	Standard Chartered Bank, London	2,464
USD	30,000	07/10/2022	ZAR	488,807	Morgan Stanley, London	2,810
USD	197,519	07/10/2022	ZAR	3,200,000	Morgan Stanley, London	19,518
USD	15,000	07/10/2022	ZAR	258,334	Morgan Stanley, London	630
USD	45,000	07/10/2022	ZAR	750,907	Morgan Stanley, London	3,230
USD	90,000	07/10/2022	ZAR	1,499,130	Morgan Stanley, London	6,610
USD	5,844	07/10/2022	ZAR	100,000	Morgan Stanley, London	281
USD	20,000	07/10/2022	ZAR	355,976	Morgan Stanley, London	199
ZAR	15,408,948	07/10/2022	USD	855,712	Merrill Lynch International Bank, London	1,419
USD	15,000	21/10/2022	CLP	12,846,000	Morgan Stanley, London	1,625
USD	148,710	21/10/2022	CLP	126,477,583	Standard Chartered Bank, London	17,022
USD	161,290	21/10/2022	CLP	137,274,191	Standard Chartered Bank, London	18,361
USD	15,000	21/10/2022	CLP	14,020,500	Merrill Lynch International Bank, London	402
USD	40,000	21/10/2022	CLP	36,264,972	UBS, London	2,241
USD	10,000	21/10/2022	CLP	9,315,054	Goldman Sachs International, London	301
USD	18,827	21/10/2022	CLP	17,812,104	Citibank, New York	281
USD	290,000	27/10/2022	MYR	1,279,190	Barclays Bank, London	14,652
USD	40,000	27/10/2022	MYR	176,552	Barclays Bank, London	1,997
USD	70,000	27/10/2022	MYR	310,421	Goldman Sachs International, London	3,181
USD	60,000	27/10/2022	MYR	267,766	Goldman Sachs International, London	2,363
USD	30,000	27/10/2022	MYR	133,647	Barclays Bank, London	1,232
USD	10,000	27/10/2022	MYR	44,469	Barclays Bank, London	428

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets Multi-Asset Income (continued)						
USD	30,000	27/10/2022	MYR	134,964	Barclays Bank, London	949
USD	25,000	27/10/2022	MYR	114,034	Goldman Sachs International, London	454
USD	10,000	27/10/2022	MYR	45,946	Barclays Bank, London	110
USD	163,845	27/10/2022	MYR	759,450	Goldman Sachs International, London	372
EUR	1,882,036	31/10/2022	USD	1,840,513	HSBC Bank PLC	6,632
USD	156	31/10/2022	SGD	224	HSBC Bank PLC	-
USD	27,707	31/10/2022	AUD	42,476	HSBC Bank PLC	389
USD	27,683	31/10/2022	AUD	42,651	HSBC Bank PLC	252
USD	30,485	31/10/2022	AUD	47,229	HSBC Bank PLC	110
USD	50,000	03/11/2022	BRL	265,907	Goldman Sachs International, London	1,197
USD	40,000	03/11/2022	BRL	214,636	Barclays Bank, London	607
USD	60,000	03/11/2022	BRL	316,013	J.P. Morgan Chase Bank, New York	2,000
USD	15,000	03/11/2022	BRL	78,558	BNP Paribas	582
USD	20,000	03/11/2022	BRL	107,937	Standard Chartered Bank, London	190
USD	120,000	03/11/2022	BRL	648,840	Goldman Sachs International, London	915
USD	87,456	04/11/2022	THB	3,146,060	Standard Chartered Bank, London	3,923
USD	125,000	04/11/2022	THB	4,511,850	Standard Chartered Bank, London	5,203
USD	60,000	04/11/2022	THB	2,201,406	Standard Chartered Bank, London	1,549
USD	10,000	04/11/2022	THB	358,905	Standard Chartered Bank, London	470
USD	10,000	04/11/2022	THB	363,710	Standard Chartered Bank, London	343
USD	30,000	04/11/2022	THB	1,096,704	Standard Chartered Bank, London	881
USD	20,000	04/11/2022	THB	738,434	Standard Chartered Bank, London	393
USD	10,000	04/11/2022	THB	373,351	Standard Chartered Bank, London	87
USD	10,000	16/11/2022	PHP	566,330	Goldman Sachs International, London	386
USD	10,000	16/11/2022	PHP	560,550	Morgan Stanley, London	484
USD	10,000	16/11/2022	PHP	578,690	Citibank, New York	176
USD	30,000	18/11/2022	INR	2,399,217	Credit Suisse International, London	651
USD	30,000	18/11/2022	INR	2,412,825	Citibank, New York	485
USD	30,000	18/11/2022	INR	2,422,725	Standard Chartered Bank, London	363
USD	20,000	18/11/2022	INR	1,601,160	Morgan Stanley, London	413
USD	10,000	18/11/2022	INR	800,650	Goldman Sachs International, London	206
USD	10,000	18/11/2022	INR	801,526	Merrill Lynch International Bank, London	195
USD	10,000	18/11/2022	INR	814,045	Standard Chartered Bank, London	42
TRY	3,002,772	22/11/2022	USD	150,000	Standard Chartered Bank, London	1,430
TRY	2,988,593	22/11/2022	USD	150,000	BNP Paribas	714
TRY	4,058,651	22/11/2022	USD	197,899	Goldman Sachs International, London	6,778
TRY	4,000,000	22/11/2022	USD	186,478	BNP Paribas	15,242
TRY	1,098,414	22/11/2022	USD	50,000	Standard Chartered Bank, London	5,393
TRY	610,811	22/11/2022	USD	30,000	Credit Suisse International, London	803
USD	10,000	22/11/2022	TRY	195,468	Standard Chartered Bank, London	143
USD	10,000	22/11/2022	TRY	195,103	Standard Chartered Bank, London	161
ARS	28,240,000	25/11/2022	USD	160,000	Goldman Sachs International, London	3,663
USD	100,000	25/11/2022	ARS	17,140,000	J.P. Morgan Chase Bank, New York	666
USD	81,409	25/11/2022	ARS	12,305,000	Merrill Lynch International Bank, London	10,096
USD	20,000	01/12/2022	PEN	79,686	Merrill Lynch International Bank, London	105
USD	10,000	01/12/2022	PEN	39,775	UBS, London	70

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets Multi-Asset Income (continued)						
USD	10,000	01/12/2022	PEN	38,812	Goldman Sachs International, London	310
USD	40,000	05/12/2022	KRW	52,432,188	UBS, London	3,455
USD	45,000	05/12/2022	KRW	58,954,274	Goldman Sachs International, London	3,910
USD	10,000	05/12/2022	KRW	13,074,267	UBS, London	887
USD	30,000	05/12/2022	KRW	41,423,100	Citibank, New York	1,129
USD	10,000	05/12/2022	KRW	13,906,700	Barclays Bank, London	307
USD	10,000	05/12/2022	KRW	14,017,034	UBS, London	230
USD	10,000	05/12/2022	KRW	14,222,680	Goldman Sachs International, London	87
USD	10,000	05/12/2022	KRW	14,342,000	Citibank, New York	4
PLN	80,000	07/12/2022	USD	15,934	UBS, London	101
PLN	250,340	07/12/2022	USD	50,000	Morgan Stanley, London	177
USD	10,316	07/12/2022	PLN	50,000	Merrill Lynch International Bank, London	295
USD	50,000	07/12/2022	PLN	243,338	BNP Paribas	1,226
USD	760,826	07/12/2022	PLN	3,733,691	Merrill Lynch International Bank, London	12,462
USD	120,000	07/12/2022	PLN	578,510	UBS, London	4,046
USD	10,000	07/12/2022	PLN	46,925	Morgan Stanley, London	595
USD	20,000	07/12/2022	PLN	94,245	Goldman Sachs International, London	1,110
USD	50,000	07/12/2022	PLN	237,315	Morgan Stanley, London	2,434
USD	10,507	07/12/2022	PLN	50,000	UBS, London	486
USD	20,000	07/12/2022	PLN	97,524	UBS, London	453
RON	615,354	09/12/2022	USD	120,000	BNP Paribas	613
USD	50,000	09/12/2022	RON	251,499	UBS, London	705
USD	290,000	09/12/2022	RON	1,427,960	Merrill Lynch International Bank, London	10,111
USD	10,000	09/12/2022	RON	49,576	Barclays Bank, London	283
USD	190,000	09/12/2022	RON	929,604	Merrill Lynch International Bank, London	7,792
USD	280,000	09/12/2022	RON	1,390,760	Morgan Stanley, London	7,402
USD	121,655	09/12/2022	RON	603,296	Merrill Lynch International Bank, London	3,405
USD	10,000	09/12/2022	RON	49,379	Barclays Bank, London	321
COP	1,277,370,000	13/12/2022	USD	270,000	BNP Paribas	4,425
COP	790,000,000	13/12/2022	USD	166,984	BNP Paribas	2,737
USD	38,096	13/12/2022	COP	171,607,921	Citibank, New York	1,229
USD	30,000	13/12/2022	COP	138,997,200	Citibank, New York	138
USD	150,000	13/12/2022	COP	681,765,000	UBS, London	3,532
USD	140,000	13/12/2022	COP	636,020,000	Standard Chartered Bank, London	3,360
USD	30,000	13/12/2022	COP	135,825,600	Goldman Sachs International, London	820
USD	10,000	13/12/2022	COP	44,778,100	Goldman Sachs International, London	380
USD	78,000	15/12/2022	ARS	12,714,000	Merrill Lynch International Bank, London	8,790
USD	40,000	15/12/2022	IDR	602,800,000	Standard Chartered Bank, London	680
USD	75,000	15/12/2022	IDR	1,133,700,000	Standard Chartered Bank, London	1,050
USD	55,000	15/12/2022	IDR	831,253,500	Citibank, New York	778
USD	45,000	15/12/2022	IDR	674,640,000	Goldman Sachs International, London	994
USD	25,000	15/12/2022	IDR	371,254,750	UBS, London	783
USD	10,000	15/12/2022	IDR	149,108,000	Barclays Bank, London	274
USD	30,000	15/12/2022	IDR	449,307,000	Citibank, New York	692
USD	20,000	15/12/2022	IDR	301,764,000	Barclays Bank, London	316
USD	10,000	15/12/2022	IDR	150,932,000	Citibank, New York	155

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets Multi-Asset Income (continued)						
USD	10,000	15/12/2022	IDR	152,364,000	Barclays Bank, London	61
USD	10,000	20/12/2022	ILS	33,994	UBS, London	377
USD	10,000	20/12/2022	CZK	246,688	UBS, London	226
USD	111,923	20/12/2022	CZK	2,750,000	Citibank, New York	2,969
USD	30,000	20/12/2022	CZK	734,181	UBS, London	912
USD	30,000	20/12/2022	CZK	750,738	Morgan Stanley, London	256
USD	10,000	20/12/2022	CZK	248,757	Morgan Stanley, London	144
USD	10,000	20/12/2022	ILS	34,315	Goldman Sachs International, London	286
USD	370,000	03/01/2023	BRL	1,982,127	J.P. Morgan Chase Bank, New York	11,046
USD	30,000	11/01/2023	TWD	888,225	Citibank, New York	1,950
USD	20,000	11/01/2023	TWD	614,234	Morgan Stanley, London	603
USD	10,000	11/01/2023	TWD	314,139	Citibank, New York	80
USD	10,000	13/01/2023	HUF	4,070,684	UBS, London	830
USD	250,000	13/01/2023	HUF	104,521,950	Goldman Sachs International, London	14,551
USD	130,000	13/01/2023	HUF	53,748,240	Citibank, New York	8,925
USD	10,000	13/01/2023	HUF	4,226,725	UBS, London	479
MXN	10,915,583	18/01/2023	USD	503,719	Morgan Stanley, London	28,919
MXN	2,336,680	18/01/2023	USD	110,000	Citibank, New York	4,021
MXN	2,531,126	18/01/2023	USD	120,000	Goldman Sachs International, London	3,509
MXN	3,100,000	18/01/2023	USD	148,819	Morgan Stanley, London	2,448
MXN	11,500,000	18/01/2023	USD	560,355	Morgan Stanley, London	800
MXN	207,089	18/01/2023	USD	10,000	Morgan Stanley, London	105
USD	253,756	18/01/2023	MXN	5,200,000	Goldman Sachs International, London	16
USD	254,441	18/01/2023	MXN	5,200,000	Standard Chartered Bank, London	702
USD	30,000	18/01/2023	MXN	612,164	Morgan Stanley, London	129
USD	10,000	18/01/2023	MXN	204,723	Morgan Stanley, London	10
USD	130,000	18/01/2023	MXN	2,653,757	Barclays Bank, London	507
USD	59,836	19/01/2023	EUR	59,056	Barclays Bank, London	1,481
USD	50,000	19/01/2023	CNY	336,794	Goldman Sachs International, London	2,859
USD	25,000	19/01/2023	CNY	168,600	Standard Chartered Bank, London	1,401
USD	30,000	19/01/2023	CNY	202,907	BNP Paribas	1,599
USD	270,000	19/01/2023	EUR	267,611	Morgan Stanley, London	5,566
USD	30,000	19/01/2023	CNY	208,386	Standard Chartered Bank, London	832
USD	20,000	19/01/2023	CNH	139,826	Standard Chartered Bank, London	341
USD	10,000	19/01/2023	CNH	70,362	Standard Chartered Bank, London	107
USD	25,000	23/01/2023	HUF	10,722,015	BNP Paribas	910
USD	10,000	30/01/2023	MYR	46,470	Barclays Bank, London	12
USD	10,000	30/01/2023	MYR	46,468	Goldman Sachs International, London	12
USD	10,000	07/02/2023	ZAR	181,673	Morgan Stanley, London	3
ZAR	908,740	07/02/2023	USD	50,000	Morgan Stanley, London	7
CLP	151,980,000	15/02/2023	USD	150,000	Goldman Sachs International, London	4,557
USD	38,000	01/06/2023	ARS	9,729,900	J.P. Morgan Chase Bank, New York	1,569
USD						492,541
ZAR	663,023	07/10/2022	USD	40,000	Morgan Stanley, London	(3,119)
ZAR	1,697,663	07/10/2022	USD	100,000	BNP Paribas	(5,567)
ZAR	900,000	07/10/2022	USD	53,647	Barclays Bank, London	(3,584)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets Multi-Asset Income (continued)						
ZAR	170,945	07/10/2022	USD	10,000	Merrill Lynch International Bank, London	(491)
ZAR	523,228	07/10/2022	USD	30,000	Goldman Sachs International, London	(895)
ZAR	2,900,000	07/10/2022	USD	167,534	BNP Paribas	(6,220)
ZAR	2,302,957	07/10/2022	USD	130,000	UBS, London	(1,897)
CLP	319,814,905	21/10/2022	USD	373,214	Standard Chartered Bank, London	(40,224)
CLP	261,725,000	21/10/2022	USD	290,000	Merrill Lynch International Bank, London	(17,493)
CLP	47,847,000	21/10/2022	USD	50,000	Morgan Stanley, London	(182)
CLP	9,188,499	21/10/2022	USD	10,000	Goldman Sachs International, London	(433)
USD	145,000	21/10/2022	CLP	142,535,000	Standard Chartered Bank, London	(3,407)
USD	140,000	21/10/2022	CLP	142,030,000	J.P. Morgan Chase Bank, New York	(7,881)
MYR	2,949,739	27/10/2022	USD	667,588	Barclays Bank, London	(32,651)
MYR	316,701	27/10/2022	USD	70,000	Barclays Bank, London	(1,830)
AUD	4,120,979	31/10/2022	USD	2,714,291	HSBC Bank PLC	(63,883)
CNH	3,664,140	31/10/2022	USD	514,328	HSBC Bank PLC	(222)
GBP	2,130,897	31/10/2022	USD	2,385,906	HSBC Bank PLC	(5,796)
SGD	21,336	31/10/2022	USD	14,993	HSBC Bank PLC	(120)
USD	24,796	31/10/2022	GBP	23,058	HSBC Bank PLC	(959)
USD	25,165	31/10/2022	GBP	23,271	HSBC Bank PLC	(829)
USD	25,866	31/10/2022	GBP	23,937	HSBC Bank PLC	(870)
USD	154	31/10/2022	SGD	221	HSBC Bank PLC	-
USD	2,744	31/10/2022	SGD	3,950	HSBC Bank PLC	(9)
USD	171	31/10/2022	SGD	246	HSBC Bank PLC	(1)
USD	5,263	31/10/2022	CNH	37,650	HSBC Bank PLC	(20)
USD	5,338	31/10/2022	CNH	38,247	HSBC Bank PLC	(29)
USD	5,893	31/10/2022	CNH	42,403	HSBC Bank PLC	(57)
USD	18,783	31/10/2022	EUR	19,348	HSBC Bank PLC	(206)
USD	18,910	31/10/2022	EUR	19,605	HSBC Bank PLC	(331)
USD	21,187	31/10/2022	EUR	21,880	HSBC Bank PLC	(287)
BRL	541,569	03/11/2022	USD	108,603	Morgan Stanley, London	(9,205)
BRL	595,625	03/11/2022	USD	110,000	Standard Chartered Bank, London	(682)
BRL	52,250	03/11/2022	USD	10,000	Standard Chartered Bank, London	(410)
BRL	815,400	03/11/2022	USD	150,000	J.P. Morgan Chase Bank, New York	(345)
USD	90,000	03/11/2022	BRL	497,052	Goldman Sachs International, London	(1,227)
USD	75,000	03/11/2022	BRL	414,188	J.P. Morgan Chase Bank, New York	(1,018)
USD	75,000	03/11/2022	BRL	412,350	J.P. Morgan Chase Bank, New York	(681)
USD	60,000	03/11/2022	BRL	327,153	Goldman Sachs International, London	(44)
USD	50,000	03/11/2022	BRL	272,679	Standard Chartered Bank, London	(46)
THB	53,126,485	04/11/2022	USD	1,476,761	Standard Chartered Bank, London	(66,168)
THB	4,549,250	04/11/2022	USD	125,000	Standard Chartered Bank, London	(4,210)
THB	4,560,625	04/11/2022	USD	125,000	Standard Chartered Bank, London	(3,908)
THB	359,560	04/11/2022	USD	10,000	Standard Chartered Bank, London	(453)
THB	4,924,486	04/11/2022	USD	140,000	Standard Chartered Bank, London	(9,247)
USD	10,000	04/11/2022	THB	378,767	Standard Chartered Bank, London	(57)
USD	20,000	04/11/2022	THB	764,700	Standard Chartered Bank, London	(304)
PHP	16,212,908	16/11/2022	USD	292,742	Citibank, New York	(17,503)
INR	98,936,699	18/11/2022	USD	1,246,007	BNP Paribas	(35,744)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets Multi-Asset Income (continued)						
USD	10,000	18/11/2022	INR	822,062	Citibank, New York	(56)
USD	30,000	18/11/2022	INR	2,452,932	Merrill Lynch International Bank, London	(6)
USD	80,000	22/11/2022	TRY	1,656,582	UBS, London	(3,541)
USD	15,000	22/11/2022	TRY	298,124	Standard Chartered Bank, London	(34)
PEN	546,110	01/12/2022	USD	142,372	Standard Chartered Bank, London	(6,029)
PEN	39,028	01/12/2022	USD	10,000	Goldman Sachs International, London	(256)
KRW	2,219,738,456	05/12/2022	USD	1,712,788	Citibank, New York	(165,662)
KRW	13,896,300	05/12/2022	USD	10,000	Citibank, New York	(315)
KRW	71,665,191	05/12/2022	USD	50,000	Goldman Sachs International, London	(50)
PLN	90,000	07/12/2022	USD	18,791	UBS, London	(752)
PLN	280,000	07/12/2022	USD	59,193	UBS, London	(3,071)
PLN	1,480,000	07/12/2022	USD	314,307	UBS, London	(17,663)
PLN	1,100,000	07/12/2022	USD	229,443	Goldman Sachs International, London	(8,964)
PLN	95,918	07/12/2022	USD	20,000	Morgan Stanley, London	(775)
PLN	1,500,000	07/12/2022	USD	314,394	Goldman Sachs International, London	(13,741)
PLN	144,549	07/12/2022	USD	30,000	Morgan Stanley, London	(1,027)
PLN	143,371	07/12/2022	USD	30,000	UBS, London	(1,263)
USD	10,000	07/12/2022	PLN	50,088	Goldman Sachs International, London	(39)
USD	20,000	07/12/2022	PLN	101,618	Goldman Sachs International, London	(368)
RON	4,242,662	09/12/2022	USD	883,980	Merrill Lynch International Bank, London	(52,392)
RON	1,384,025	09/12/2022	USD	290,000	Merrill Lynch International Bank, London	(18,723)
RON	97,142	09/12/2022	USD	20,000	Goldman Sachs International, London	(960)
RON	147,433	09/12/2022	USD	30,000	BNP Paribas	(1,102)
USD	10,000	09/12/2022	RON	52,146	UBS, London	(221)
COP	88,370,800	13/12/2022	USD	20,000	J.P. Morgan Chase Bank, New York	(1,015)
COP	45,049,000	13/12/2022	USD	10,000	J.P. Morgan Chase Bank, New York	(322)
IDR	13,069,947,838	15/12/2022	USD	896,553	Citibank, New York	(44,017)
IDR	2,210,250,000	15/12/2022	USD	150,000	Morgan Stanley, London	(5,828)
IDR	1,197,200,000	15/12/2022	USD	80,000	Barclays Bank, London	(1,908)
USD	15,000	15/12/2022	IDR	229,993,500	Citibank, New York	(2)
CZK	5,015,531	20/12/2022	USD	201,574	Merrill Lynch International Bank, London	(2,861)
CZK	9,300,000	20/12/2022	USD	377,126	UBS, London	(8,665)
CZK	367,211	20/12/2022	USD	15,000	BNP Paribas	(451)
CZK	300,000	20/12/2022	USD	12,286	BNP Paribas	(401)
CZK	248,464	20/12/2022	USD	10,000	UBS, London	(156)
CZK	6,450,600	20/12/2022	USD	260,000	BNP Paribas	(4,431)
ILS	706,253	20/12/2022	USD	205,637	Merrill Lynch International Bank, London	(5,700)
USD	15,000	20/12/2022	CZK	388,832	Barclays Bank, London	(405)
RSD	4,994,254	22/12/2022	USD	42,421	Citibank, New York	(693)
TWD	28,915,973	11/01/2023	USD	980,784	Citibank, New York	(67,629)
USD	10,000	11/01/2023	TWD	317,120	Barclays Bank, London	(15)
HUF	84,591,800	13/01/2023	USD	200,000	BNP Paribas	(9,446)
HUF	199,051,504	13/01/2023	USD	465,405	Merrill Lynch International Bank, London	(17,015)
HUF	2,700,000	13/01/2023	USD	6,595	Merrill Lynch International Bank, London	(513)
HUF	4,029,881	13/01/2023	USD	10,000	Goldman Sachs International, London	(922)
HUF	8,322,996	13/01/2023	USD	20,000	Goldman Sachs International, London	(1,251)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Global Emerging Markets Multi-Asset Income (continued)						
HUF	100,488,000	13/01/2023	USD	240,000	J.P. Morgan Chase Bank, New York	(13,638)
HUF	50,433,418	13/01/2023	USD	121,655	BNP Paribas	(8,047)
HUF	36,000,000	13/01/2023	USD	86,520	Standard Chartered Bank, London	(5,426)
USD	15,000	18/01/2023	MXN	316,765	Morgan Stanley, London	(457)
USD	70,000	18/01/2023	MXN	1,481,008	UBS, London	(2,267)
USD	461,567	18/01/2023	MXN	9,700,000	Goldman Sachs International, London	(11,754)
USD	641,568	18/01/2023	MXN	13,200,000	Merrill Lynch International Bank, London	(2,540)
USD	30,000	18/01/2023	MXN	619,500	Morgan Stanley, London	(229)
USD	30,000	18/01/2023	MXN	616,970	Goldman Sachs International, London	(106)
USD	120,000	18/01/2023	MXN	2,491,126	Goldman Sachs International, London	(1,557)
USD	20,000	18/01/2023	MXN	414,595	Morgan Stanley, London	(231)
USD	20,000	18/01/2023	MXN	414,989	UBS, London	(250)
USD	110,000	18/01/2023	MXN	2,254,607	Goldman Sachs International, London	(16)
CNH	2,800,000	19/01/2023	USD	393,978	Merrill Lynch International Bank, London	(304)
CNH	1,633,805	19/01/2023	USD	230,000	Morgan Stanley, London	(290)
CNY	12,130,887	19/01/2023	USD	1,804,923	Standard Chartered Bank, London	(106,959)
CNY	137,370	19/01/2023	USD	20,000	BNP Paribas	(772)
EUR	250,667	19/01/2023	USD	250,000	Standard Chartered Bank, London	(2,309)
EUR	128,768	19/01/2023	USD	130,000	Standard Chartered Bank, London	(2,760)
USD	100,000	19/01/2023	EUR	101,791	Standard Chartered Bank, London	(582)
USD	10,000	19/01/2023	CNH	71,389	BNP Paribas	(37)
USD	15,000	19/01/2023	CNH	107,759	BNP Paribas	(151)
SGD	1,019,364	27/01/2023	USD	729,504	Standard Chartered Bank, London	(17,618)
MYR	759,450	30/01/2023	USD	163,987	Goldman Sachs International, London	(749)
USD	846,646	07/02/2023	ZAR	15,408,948	Merrill Lynch International Bank, London	(1,296)
USD	20,000	07/02/2023	ZAR	364,265	Morgan Stanley, London	(45)
CLP	17,812,104	15/02/2023	USD	18,390	Citibank, New York	(276)
EGP	7,481,900	06/03/2023	USD	335,511	J.P. Morgan Chase Bank, New York	(5,442)
USD	160,000	01/06/2023	ARS	42,920,000	Goldman Sachs International, London	(701)
USD						(1,008,210)
Managed Solutions - Asia Focused Conservative						
EUR	2,304,839	31/10/2022	USD	2,253,987	HSBC Bank PLC	8,123
USD	98	31/10/2022	SGD	141	HSBC Bank PLC	-
USD	11,709	31/10/2022	AUD	17,951	HSBC Bank PLC	164
USD	14,250	31/10/2022	AUD	21,954	HSBC Bank PLC	130
USD	21,007	31/10/2022	AUD	32,545	HSBC Bank PLC	76
INR	21,000,000	06/12/2022	USD	254,482	BNP Paribas	1,796
USD	870,672	06/12/2022	IDR	13,000,000,000	Merrill Lynch International Bank, London	22,267
USD	1,310,122	06/12/2022	INR	105,000,000	Crédit Agricole	28,731
USD						61,287
AUD	3,363,644	31/10/2022	USD	2,215,471	HSBC Bank PLC	(52,143)
CNH	5,654,393	31/10/2022	USD	793,696	HSBC Bank PLC	(343)
SGD	25,440	31/10/2022	USD	17,877	HSBC Bank PLC	(143)
USD	12,244	31/10/2022	EUR	12,613	HSBC Bank PLC	(135)
USD	14,674	31/10/2022	EUR	15,213	HSBC Bank PLC	(257)
USD	21,938	31/10/2022	EUR	22,655	HSBC Bank PLC	(298)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency	
Managed Solutions - Asia Focused Conservative (continued)						
USD	116	31/10/2022	SGD	166	HSBC Bank PLC	-
USD	172	31/10/2022	SGD	248	HSBC Bank PLC	(1)
USD	4,173	31/10/2022	CNH	29,853	HSBC Bank PLC	(16)
USD	5,242	31/10/2022	CNH	37,559	HSBC Bank PLC	(28)
USD	7,679	31/10/2022	CNH	55,254	HSBC Bank PLC	(74)
HKD	70,520,229	06/12/2022	USD	9,000,000	UBS, London	(5,073)
INR	30,000,000	06/12/2022	USD	374,724	Citibank, London	(8,612)
INR	24,000,000	06/12/2022	USD	293,833	Citibank, London	(943)
INR	30,000,000	06/12/2022	USD	372,841	BNP Paribas	(6,730)
USD	850,000	06/12/2022	HKD	6,664,039	Merrill Lynch International Bank, London	(5)
USD					(74,801)	
Managed Solutions - Asia Focused Growth						
EUR	1,161,576	31/10/2022	USD	1,135,949	HSBC Bank PLC	4,093
USD	6,069	31/10/2022	EUR	6,160	HSBC Bank PLC	23
USD	408	31/10/2022	SGD	585	HSBC Bank PLC	-
USD	138	31/10/2022	SGD	197	HSBC Bank PLC	-
USD	25,964	31/10/2022	AUD	39,803	HSBC Bank PLC	365
USD	17,094	31/10/2022	AUD	26,336	HSBC Bank PLC	156
USD	24,686	31/10/2022	AUD	38,245	HSBC Bank PLC	89
USD	8,999	31/10/2022	AUD	13,814	HSBC Bank PLC	115
USD					4,841	
AUD	2,578,480	31/10/2022	USD	1,698,321	HSBC Bank PLC	(39,971)
SGD	37,690	31/10/2022	USD	26,485	HSBC Bank PLC	(212)
USD	17,518	31/10/2022	EUR	18,045	HSBC Bank PLC	(192)
USD	11,515	31/10/2022	EUR	11,938	HSBC Bank PLC	(202)
USD	16,882	31/10/2022	EUR	17,434	HSBC Bank PLC	(229)
USD	268	31/10/2022	SGD	385	HSBC Bank PLC	-
USD	390	31/10/2022	SGD	563	HSBC Bank PLC	(2)
USD					(40,808)	
Managed Solutions - Asia Focused Income						
EUR	302,000	28/10/2022	USD	295,440	Australia and New Zealand Banking, Ballarat	901
USD	303,199	28/10/2022	EUR	302,000	State Street Bank and Trust Co, Hong Kong	6,858
USD	272,155	28/10/2022	JPY	39,100,000	Merrill Lynch International Bank, London	1,424
EUR	40,826	31/10/2022	USD	39,925	HSBC Bank PLC	144
EUR	6,513,387	31/10/2022	USD	6,369,682	HSBC Bank PLC	22,954
SGD	13,389	31/10/2022	USD	9,303	HSBC Bank PLC	31
USD	115,014	31/10/2022	SGD	164,260	HSBC Bank PLC	511
USD	27,533	31/10/2022	SGD	39,462	HSBC Bank PLC	24
USD	3,515	31/10/2022	SGD	5,038	HSBC Bank PLC	3
USD	26,383	31/10/2022	CNH	187,825	HSBC Bank PLC	30
USD	162,829	31/10/2022	AUD	249,619	HSBC Bank PLC	2,286
USD	1,312	31/10/2022	AUD	2,021	HSBC Bank PLC	13
USD	257,142	31/10/2022	AUD	396,175	HSBC Bank PLC	2,342
USD	5,978	31/10/2022	AUD	9,250	HSBC Bank PLC	29
USD	507,541	31/10/2022	AUD	786,307	HSBC Bank PLC	1,827
USD	96,088	31/10/2022	AUD	148,358	HSBC Bank PLC	672

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in Sub-fund currency
Managed Solutions - Asia Focused Income (continued)						
PHP	78,428,763	29/11/2022	USD	1,323,000	Crédit Agricole	6,977
THB	47,200,000	29/11/2022	USD	1,253,622	Crédit Agricole	1,762
USD	2,661,223	29/11/2022	SGD	3,813,000	UBS, London	2,255
USD	372,387	29/11/2022	MYR	1,710,000	HSBC, Hong Kong	4,817
USD	4,000,000	06/12/2022	HKD	31,354,648	UBS, London	683
					USD	56,543
JPY	39,100,000	28/10/2022	USD	273,324	Merrill Lynch International Bank, London	(2,593)
AUD	46,499,037	31/10/2022	USD	30,626,684	HSBC Bank PLC	(720,819)
CNH	84,697,443	31/10/2022	USD	11,888,807	HSBC Bank PLC	(5,140)
SGD	6,842,947	31/10/2022	USD	4,808,614	HSBC Bank PLC	(38,505)
SGD	873,607	31/10/2022	USD	613,893	HSBC Bank PLC	(4,916)
USD	227	31/10/2022	EUR	234	HSBC Bank PLC	(2)
USD	339	31/10/2022	EUR	352	HSBC Bank PLC	(6)
USD	676	31/10/2022	EUR	698	HSBC Bank PLC	(9)
USD	36,184	31/10/2022	EUR	37,273	HSBC Bank PLC	(398)
USD	4,487	31/10/2022	EUR	4,640	HSBC Bank PLC	(66)
USD	53,966	31/10/2022	EUR	55,948	HSBC Bank PLC	(945)
USD	107,562	31/10/2022	EUR	111,080	HSBC Bank PLC	(1,459)
USD	39,627	31/10/2022	SGD	56,865	HSBC Bank PLC	(13)
USD	78,670	31/10/2022	SGD	113,494	HSBC Bank PLC	(445)
USD	5,186	31/10/2022	SGD	7,442	HSBC Bank PLC	(2)
USD	10,292	31/10/2022	SGD	14,848	HSBC Bank PLC	(58)
USD	113,382	31/10/2022	CNH	809,667	HSBC Bank PLC	(220)
USD	65,677	31/10/2022	CNH	469,864	HSBC Bank PLC	(249)
USD	110,502	31/10/2022	CNH	790,329	HSBC Bank PLC	(387)
USD	100,311	31/10/2022	CNH	718,805	HSBC Bank PLC	(542)
USD	195,942	31/10/2022	CNH	1,409,968	HSBC Bank PLC	(1,886)
IDR	9,188,152,200	29/11/2022	USD	603,000	Crédit Agricole	(3,125)
IDR	9,155,229,810	29/11/2022	USD	599,000	HSBC, Hong Kong	(1,274)
KRW	1,845,983,780	29/11/2022	USD	1,295,000	UBS, London	(8,683)
MYR	3,090,000	29/11/2022	USD	671,783	HSBC, Hong Kong	(7,578)
USD	601,782	29/11/2022	CNH	4,300,000	Crédit Agricole	(1,871)
USD	647,625	29/11/2022	SGD	929,000	UBS, London	(207)
USD	60,732	29/11/2022	THB	2,300,000	Crédit Agricole	(442)
USD	55,000	29/11/2022	PHP	3,260,895	Crédit Agricole	(298)
USD	274,779	29/11/2022	GBP	246,000	HSBC, Hong Kong	(37)
HKD	579,662,158	06/12/2022	USD	74,000,000	BNP Paribas	(63,505)
USD	4,000,000	06/12/2022	HKD	31,362,848	HSBC, Hong Kong	(363)
					USD	(866,043)
Multi-Asset Style Factors						
CHF	6,800,000	19/10/2022	EUR	6,966,859	Bank of America	87,534
CHF	2,610,000	19/10/2022	EUR	2,676,100	BNP Paribas	31,542
CHF	3,180,000	19/10/2022	EUR	3,295,439	BNP Paribas	3,527
CHF	2,400,000	19/10/2022	EUR	2,464,245	UBS	25,540
EUR	38,796,707	19/10/2022	GBP	33,035,000	Barclays Bank, London	1,180,118
EUR	5,606,788	19/10/2022	AUD	8,290,000	Morgan Stanley, London	170,655

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Multi-Asset Style Factors (continued)						
EUR	23,939,255	19/10/2022	JPY	3,346,800,000	Bank of America	328,352
EUR	65,816,887	19/10/2022	CAD	87,190,000	HSBC, Paris	1,113,571
EUR	64,704,798	19/10/2022	ZAR	1,126,550,000	HSBC, Paris	872,969
EUR	9,783,230	19/10/2022	AUD	14,370,000	Morgan Stanley, London	360,163
EUR	7,998,275	19/10/2022	GBP	6,790,000	HSBC, Paris	266,578
EUR	4,282,546	19/10/2022	NOK	43,060,000	BNP Paribas	252,725
EUR	9,812,821	19/10/2022	SEK	102,750,000	BNP Paribas	365,079
EUR	27,444,358	19/10/2022	JPY	3,661,500,000	Crédit Agricole	1,613,319
EUR	17,741,763	19/10/2022	NOK	177,100,000	Bank of America	1,167,649
EUR	4,275,820	19/10/2022	NZD	7,000,000	Morgan Stanley, London	238,011
EUR	6,177,638	19/10/2022	SEK	64,300,000	Société Générale, Paris	265,329
EUR	5,403,039	19/10/2022	AUD	7,960,000	Bank of America	183,302
EUR	10,552,186	19/10/2022	NOK	105,260,000	Bank of America	701,304
EUR	1,833,763	19/10/2022	JPY	253,290,000	Morgan Stanley, London	46,860
EUR	5,780,370	19/10/2022	SEK	60,000,000	BNP Paribas	263,440
EUR	2,595,687	19/10/2022	ZAR	43,790,000	Morgan Stanley, London	114,487
EUR	4,656,139	19/10/2022	PLN	22,180,000	Société Générale, Paris	87,911
EUR	6,653,649	19/10/2022	NZD	10,730,000	Morgan Stanley, London	464,264
EUR	5,924,962	19/10/2022	GBP	5,010,000	UBS	220,131
EUR	16,471,760	19/10/2022	NZD	26,590,000	Royal Bank of Canada, London	1,133,854
EUR	2,154,749	19/10/2022	PLN	10,430,000	HSBC, Paris	6,569
EUR	2,720,031	19/10/2022	AUD	3,940,000	Bank of America	136,392
EUR	3,767,125	19/10/2022	JPY	513,410,000	HSBC, Paris	145,135
EUR	5,837,329	19/10/2022	AUD	8,470,000	Morgan Stanley, London	283,162
EUR	4,250,452	19/10/2022	NZD	6,930,000	Morgan Stanley, London	253,021
EUR	5,468,685	19/10/2022	NOK	53,500,000	Bank of America	461,824
EUR	2,371,632	19/10/2022	PLN	11,340,000	UBS	36,027
EUR	8,848,036	19/10/2022	CAD	11,580,000	Morgan Stanley, London	254,569
EUR	5,596,740	19/10/2022	NOK	55,800,000	HSBC, Paris	374,630
EUR	3,106,550	19/10/2022	SEK	33,190,000	BNP Paribas	54,768
EUR	4,317,543	19/10/2022	PLN	20,600,000	BNP Paribas	74,734
EUR	5,031,732	19/10/2022	SEK	53,500,000	Morgan Stanley, London	112,470
EUR	6,968,099	19/10/2022	CAD	9,220,000	HSBC, Paris	125,977
EUR	5,694,468	19/10/2022	HUF	2,281,070,000	UBS	332,127
EUR	3,204,950	19/10/2022	PLN	15,200,000	HSBC, Paris	74,334
EUR	17,036,305	19/10/2022	SEK	184,710,000	Morgan Stanley, London	52,438
EUR	3,596,129	19/10/2022	PLN	17,100,000	UBS	74,185
EUR	3,237,865	19/10/2022	HUF	1,304,840,000	UBS	170,446

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Multi-Asset Style Factors (continued)						
EUR	3,941,452	19/10/2022	USD	3,800,000	Morgan Stanley, London	66,496
EUR	3,093,044	19/10/2022	SGD	4,280,000	HSBC, Paris	51,007
EUR	3,935,990	19/10/2022	USD	3,800,000	Morgan Stanley, London	61,035
EUR	13,481,072	19/10/2022	JPY	1,877,180,000	Crédit Agricole	238,000
EUR	11,046,788	19/10/2022	NZD	18,710,000	Royal Bank of Canada, London	254,301
EUR	6,817,979	19/10/2022	SEK	74,010,000	BNP Paribas	12,846
EUR	4,427,922	19/10/2022	USD	4,270,000	HSBC, Paris	73,696
EUR	5,543,959	19/10/2022	MXN	109,200,000	BNP Paribas	21,200
GBP	23,670,000	19/10/2022	EUR	26,476,066	Bank of America	476,701
JPY	2,246,820,000	19/10/2022	EUR	15,712,441	HSBC, Paris	138,356
JPY	1,186,030,000	19/10/2022	EUR	8,211,256	BNP Paribas	155,913
JPY	704,620,000	19/10/2022	EUR	4,917,035	HSBC, Paris	53,896
MXN	329,630,000	19/10/2022	EUR	15,435,846	Crédit Agricole	1,235,097
MXN	170,000,000	19/10/2022	EUR	8,079,774	Crédit Agricole	517,927
MXN	24,330,000	19/10/2022	EUR	1,208,393	Morgan Stanley, London	22,090
MXN	66,350,000	19/10/2022	EUR	3,295,266	BNP Paribas	60,366
SGD	7,700,000	19/10/2022	EUR	5,425,317	HSBC, Paris	47,508
SGD	20,990,000	19/10/2022	EUR	14,817,063	Bank of America	101,714
SGD	14,960,000	19/10/2022	EUR	10,629,714	BNP Paribas	3,202
SGD	3,660,000	19/10/2022	EUR	2,577,089	HSBC, Paris	24,279
SGD	4,680,000	19/10/2022	EUR	3,313,282	Société Générale, Paris	13,058
USD	172,320,000	19/10/2022	EUR	167,340,044	Crédit Agricole	8,378,986
USD	3,990,000	19/10/2022	EUR	3,916,333	BNP Paribas	152,370
USD	460,000	19/10/2022	EUR	447,086	Bank of America	21,987
USD	7,550,000	19/10/2022	EUR	7,577,639	BNP Paribas	121,286
USD	2,680,000	19/10/2022	EUR	2,658,746	Royal Bank of Canada, London	74,117
USD	5,010,000	19/10/2022	EUR	4,975,727	HSBC, Paris	133,096
BRL	349,676,000	21/10/2022	EUR	61,377,237	HSBC, Paris	4,264,686
BRL	17,010,000	21/10/2022	EUR	3,040,007	HSBC, Paris	153,146
CLP	62,705,830,000	21/10/2022	EUR	63,887,753	Morgan Stanley, London	2,679,938
CLP	7,907,770,000	21/10/2022	EUR	8,297,156	Morgan Stanley, London	97,630
COP	244,343,250,000	21/10/2022	EUR	52,433,503	Royal Bank of Canada, London	1,610,967
COP	14,424,920,000	21/10/2022	EUR	3,148,986	Royal Bank of Canada, London	41,555
EUR	107,288,448	21/10/2022	KRW	144,365,190,000	Morgan Stanley, London	4,589,865
EUR	3,349,798	21/10/2022	KRW	4,506,930,000	Morgan Stanley, London	143,656
EUR	14,965,722	21/10/2022	CLP	13,888,190,000	Bank of America	222,201
EUR	14,586,344	21/10/2022	CLP	13,672,170,000	BNP Paribas	72,146
EUR	6,135,008	21/10/2022	COP	26,720,720,000	BNP Paribas	224,850
EUR	11,678,216	21/10/2022	CLP	10,688,020,000	Morgan Stanley, London	331,953
EUR	10,103,965	21/10/2022	COP	44,815,330,000	Bank of America	191,595

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Multi-Asset Style Factors (continued)						
EUR	5,240,957	21/10/2022	BRL	27,280,000	BNP Paribas	119,897
EUR	4,046,131	21/10/2022	COP	17,918,010,000	HSBC, Paris	82,980
EUR	5,082,840	21/10/2022	KRW	6,999,070,000	Crédit Agricole	103,838
EUR	1,946,887	21/10/2022	INR	154,980,000	Société Générale, Paris	7,705
EUR	3,899,725	21/10/2022	KRW	5,458,340,000	Morgan Stanley, London	16,769
EUR	3,747,976	21/10/2022	INR	295,300,000	Crédit Agricole	53,045
EUR	5,444,697	21/10/2022	BRL	28,190,000	HSBC, Paris	152,810
EUR	3,937,203	21/10/2022	COP	17,320,980,000	BNP Paribas	106,104
IDR	78,421,060,000	21/10/2022	EUR	5,202,405	HSBC, Paris	35,677
INR	261,000,000	21/10/2022	EUR	3,168,022	Morgan Stanley, London	97,731
INR	179,850,000	21/10/2022	EUR	2,205,141	Crédit Agricole	45,225
INR	384,280,000	21/10/2022	EUR	4,667,903	Crédit Agricole	140,386
INR	465,240,000	21/10/2022	EUR	5,724,199	Société Générale, Paris	97,100
EUR	149,497	31/10/2022	USD	145,437	HSBC Bank PLC	1,313
EUR	148,070	31/10/2022	USD	143,215	HSBC Bank PLC	2,149
EUR	6,716	31/10/2022	USD	6,483	HSBC Bank PLC	111
EUR	264,127	31/10/2022	JPY	36,766,419	HSBC Bank PLC	4,673
EUR	473,559	31/10/2022	CHF	452,638	HSBC Bank PLC	3,878
EUR	6,263,703	31/10/2022	CHF	5,998,210	HSBC Bank PLC	39,637
EUR	6,112	31/10/2022	CHF	5,842	HSBC Bank PLC	50
GBP	1,023	31/10/2022	EUR	1,147	HSBC Bank PLC	17
GBP	900,038	31/10/2022	EUR	1,009,408	HSBC Bank PLC	14,881
GBP	7,116	31/10/2022	EUR	7,927	HSBC Bank PLC	172
EUR						42,841,888
AUD	10,400,000	19/10/2022	EUR	7,029,098	Bank of America	(209,341)
AUD	9,550,000	19/10/2022	EUR	6,460,535	HSBC, Paris	(198,163)
AUD	14,090,000	19/10/2022	EUR	9,549,191	BNP Paribas	(309,732)
CAD	2,850,000	19/10/2022	EUR	2,172,228	Royal Bank of Canada, London	(57,255)
CAD	23,810,000	19/10/2022	EUR	18,024,511	Bank of America	(355,214)
CAD	22,840,000	19/10/2022	EUR	17,268,846	Morgan Stanley, London	(319,382)
CAD	4,770,000	19/10/2022	EUR	3,628,560	Royal Bank of Canada, London	(88,764)
CAD	8,110,000	19/10/2022	EUR	6,246,195	HSBC, Paris	(227,800)
CAD	7,810,000	19/10/2022	EUR	5,967,376	Crédit Agricole	(171,609)
CAD	2,030,000	19/10/2022	EUR	1,526,885	Bank of America	(20,431)
CHF	3,380,000	19/10/2022	EUR	3,526,123	BNP Paribas	(19,674)
CHF	12,500,000	19/10/2022	EUR	13,150,662	BNP Paribas	(183,029)
EUR	95,669,801	19/10/2022	SGD	136,110,000	Royal Bank of Canada, London	(1,071,255)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Multi-Asset Style Factors (continued)						
EUR	111,866,043	19/10/2022	CHF	110,345,000	Royal Bank of Canada, London	(2,607,038)
EUR	3,680,882	19/10/2022	SGD	5,230,000	HSBC, Paris	(36,374)
EUR	11,782,053	19/10/2022	MXN	249,710,000	HSBC, Paris	(846,959)
EUR	10,003,938	19/10/2022	USD	10,270,000	HSBC, Paris	(468,639)
EUR	4,700,091	19/10/2022	USD	4,830,000	Morgan Stanley, London	(225,181)
EUR	2,527,435	19/10/2022	USD	2,600,000	UBS	(123,850)
EUR	9,638,283	19/10/2022	USD	10,000,000	Bank of America	(558,968)
EUR	8,029,334	19/10/2022	USD	8,170,000	Royal Bank of Canada, London	(301,820)
EUR	4,867,352	19/10/2022	USD	4,970,000	Royal Bank of Canada, London	(200,681)
EUR	3,857,160	19/10/2022	MXN	80,000,000	Morgan Stanley, London	(188,818)
EUR	6,826,454	19/10/2022	MXN	138,310,000	BNP Paribas	(168,535)
EUR	6,712,541	19/10/2022	CHF	6,530,000	HSBC, Paris	(61,751)
EUR	4,020,203	19/10/2022	MXN	81,720,000	UBS	(112,763)
EUR	9,004,589	19/10/2022	CHF	8,700,000	UBS	(20,884)
EUR	1,959,802	19/10/2022	USD	2,000,000	HSBC, Paris	(79,648)
EUR	4,729,349	19/10/2022	MXN	95,800,000	HSBC, Paris	(115,708)
EUR	1,992,038	19/10/2022	USD	2,000,000	Bank of America	(47,412)
EUR	2,949,416	19/10/2022	USD	2,950,000	HSBC, Paris	(58,773)
EUR	8,941,655	19/10/2022	CHF	8,620,000	BNP Paribas	(825)
EUR	3,819,997	19/10/2022	ZAR	68,050,000	HSBC, Paris	(35,807)
EUR	3,629,403	19/10/2022	CHF	3,500,000	UBS	(1,535)
GBP	10,240,000	19/10/2022	EUR	12,209,848	HSBC, Paris	(549,673)
GBP	10,200,000	19/10/2022	EUR	12,035,435	HSBC, Paris	(420,808)
GBP	2,600,000	19/10/2022	EUR	3,077,412	Crédit Agricole	(116,821)
GBP	1,710,000	19/10/2022	EUR	1,991,591	HSBC, Paris	(44,433)
GBP	2,530,000	19/10/2022	EUR	2,918,135	HSBC, Paris	(37,252)
GBP	1,960,000	19/10/2022	EUR	2,255,136	UBS	(23,306)
GBP	13,290,000	19/10/2022	EUR	15,197,586	Société Générale, Paris	(64,410)
HUF	9,610,200,000	19/10/2022	EUR	23,706,248	HSBC, Paris	(1,114,584)
HUF	3,807,260,000	19/10/2022	EUR	9,308,126	Bank of America	(358,017)
HUF	5,416,910,000	19/10/2022	EUR	13,363,719	HSBC, Paris	(629,644)
HUF	3,016,040,000	19/10/2022	EUR	7,182,380	HSBC, Paris	(92,271)
HUF	956,620,000	19/10/2022	EUR	2,336,688	HSBC, Paris	(87,865)
HUF	1,542,490,000	19/10/2022	EUR	3,780,508	Société Générale, Paris	(154,421)
JPY	482,010,000	19/10/2022	EUR	3,486,387	BNP Paribas	(85,918)
JPY	866,560,000	19/10/2022	EUR	6,336,078	Crédit Agricole	(222,697)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Multi-Asset Style Factors (continued)						
NOK	715,621,000	19/10/2022	EUR	70,370,336	Bank of America	(3,398,094)
NOK	22,240,000	19/10/2022	EUR	2,252,479	BNP Paribas	(171,122)
NOK	44,090,000	19/10/2022	EUR	4,396,181	Société Générale, Paris	(269,966)
NOK	34,970,000	19/10/2022	EUR	3,398,233	Morgan Stanley, London	(125,524)
NZD	48,286,000	19/10/2022	EUR	29,388,476	HSBC, Paris	(1,535,669)
NZD	14,670,000	19/10/2022	EUR	8,975,222	Royal Bank of Canada, London	(513,128)
NZD	6,850,000	19/10/2022	EUR	4,192,405	Morgan Stanley, London	(241,120)
NZD	3,350,000	19/10/2022	EUR	2,030,374	Royal Bank of Canada, London	(97,994)
NZD	13,850,000	19/10/2022	EUR	8,356,785	UBS	(367,691)
NZD	19,360,000	19/10/2022	EUR	11,431,338	HSBC, Paris	(263,912)
PLN	37,480,000	19/10/2022	EUR	7,793,788	Crédit Agricole	(74,347)
PLN	15,680,000	19/10/2022	EUR	3,248,196	BNP Paribas	(18,717)
PLN	29,000,000	19/10/2022	EUR	6,053,285	HSBC, Paris	(80,398)
PLN	14,130,000	19/10/2022	EUR	2,962,130	BNP Paribas	(51,893)
PLN	17,730,000	19/10/2022	EUR	3,712,372	Morgan Stanley, London	(60,672)
SEK	243,530,000	19/10/2022	EUR	23,352,972	Bank of America	(960,675)
SEK	46,640,000	19/10/2022	EUR	4,474,004	BNP Paribas	(185,511)
SEK	222,210,000	19/10/2022	EUR	20,928,685	HSBC, Paris	(496,737)
SEK	20,940,000	19/10/2022	EUR	1,963,640	Morgan Stanley, London	(38,232)
SGD	2,930,000	19/10/2022	EUR	2,097,553	HSBC, Paris	(15,036)
ZAR	39,860,000	19/10/2022	EUR	2,292,089	HSBC, Paris	(33,568)
ZAR	60,720,000	19/10/2022	EUR	3,525,997	HSBC, Paris	(85,521)
ZAR	83,340,000	19/10/2022	EUR	4,810,620	HSBC, Paris	(88,464)
ZAR	54,030,000	19/10/2022	EUR	3,093,611	BNP Paribas	(32,199)
ZAR	63,510,000	19/10/2022	EUR	3,672,879	BNP Paribas	(74,317)
CLP	3,564,310,000	21/10/2022	EUR	4,009,392	BNP Paribas	(225,567)
CLP	1,828,370,000	21/10/2022	EUR	2,046,782	Morgan Stanley, London	(105,808)
CLP	5,765,080,000	21/10/2022	EUR	6,297,468	Morgan Stanley, London	(177,334)
CLP	7,563,170,000	21/10/2022	EUR	8,123,106	BNP Paribas	(94,144)
COP	6,648,630,000	21/10/2022	EUR	1,482,552	BNP Paribas	(11,991)
COP	21,648,520,000	21/10/2022	EUR	4,832,911	Royal Bank of Canada, London	(44,635)
COP	25,555,140,000	21/10/2022	EUR	5,750,308	Royal Bank of Canada, London	(97,957)
EUR	57,750,665	21/10/2022	IDR	893,922,550,000	HSBC, Paris	(1,958,297)
EUR	41,330,881	21/10/2022	INR	3,415,460,000	Crédit Agricole	(1,404,939)
EUR	3,086,732	21/10/2022	IDR	47,733,220,000	BNP Paribas	(101,577)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Multi-Asset Style Factors (continued)						
EUR	10,789,686	21/10/2022	CLP	10,329,830,000	Morgan Stanley, London	(176,326)
EUR	1,804,798	21/10/2022	IDR	27,746,960,000	HSBC, Paris	(48,542)
EUR	8,685,604	21/10/2022	BRL	47,690,000	Royal Bank of Canada, London	(266,865)
EUR	8,477,427	21/10/2022	BRL	45,380,000	Royal Bank of Canada, London	(41,403)
EUR	2,690,915	21/10/2022	INR	216,320,000	Barclays Bank, London	(15,781)
EUR	3,840,962	21/10/2022	INR	307,880,000	Société Générale, Paris	(11,375)
IDR	45,173,920,000	21/10/2022	EUR	3,046,734	Société Générale, Paris	(29,372)
IDR	35,366,360,000	21/10/2022	EUR	2,365,643	HSBC, Paris	(3,370)
IDR	27,596,460,000	21/10/2022	EUR	1,888,875	HSBC, Paris	(45,588)
KRW	4,508,960,000	21/10/2022	EUR	3,366,981	HSBC, Paris	(159,395)
KRW	5,934,880,000	21/10/2022	EUR	4,453,142	HSBC, Paris	(231,184)
KRW	7,066,730,000	21/10/2022	EUR	5,291,924	Société Générale, Paris	(264,790)
KRW	12,333,520,000	21/10/2022	EUR	8,998,628	Bank of America	(224,803)
CHF	72,587,617	31/10/2022	EUR	75,832,727	HSBC Bank PLC	(511,894)
CHF	432,174	31/10/2022	EUR	453,861	HSBC Bank PLC	(5,414)
CHF	939,097	31/10/2022	EUR	981,080	HSBC Bank PLC	(6,623)
CHF	5,904	31/10/2022	EUR	6,201	HSBC Bank PLC	(74)
EUR	1,029	31/10/2022	GBP	923	HSBC Bank PLC	(20)
EUR	7,059	31/10/2022	GBP	6,294	HSBC Bank PLC	(104)
EUR	65,577	31/10/2022	GBP	58,764	HSBC Bank PLC	(1,299)
EUR	860,518	31/10/2022	GBP	771,114	HSBC Bank PLC	(17,049)
EUR	116,912	31/10/2022	GBP	104,569	HSBC Bank PLC	(2,093)
EUR	21,096	31/10/2022	GBP	18,700	HSBC Bank PLC	(186)
GBP	145,026	31/10/2022	EUR	166,064	HSBC Bank PLC	(1,018)
GBP	121,736,727	31/10/2022	EUR	139,396,764	HSBC Bank PLC	(854,238)
JPY	5,934,283,700	31/10/2022	EUR	42,612,675	HSBC Bank PLC	(735,531)
JPY	34,569,929	31/10/2022	EUR	248,786	HSBC Bank PLC	(4,832)
USD	23,583,030	31/10/2022	EUR	24,115,081	HSBC Bank PLC	(86,602)
USD	178,298	31/10/2022	EUR	183,275	HSBC Bank PLC	(1,609)
USD	6,248	31/10/2022	EUR	6,460	HSBC Bank PLC	(94)
EUR						(30,745,968)
Multi-Strategy Target Return						
CHF	340,000	19/10/2022	EUR	347,795	Bank of America	4,925
CHF	650,000	19/10/2022	EUR	669,157	Royal Bank of Canada, London	5,160
EUR	7,822,169	19/10/2022	CAD	10,365,000	Morgan Stanley, London	130,348

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Multi-Strategy Target Return (continued)						
EUR	4,810,017	19/10/2022	JPY	672,675,000	Bank of America	64,450
EUR	4,049,680	19/10/2022	ZAR	70,540,000	Morgan Stanley, London	52,789
EUR	3,191,661	19/10/2022	AUD	4,720,000	Bank of America	96,540
EUR	9,035,391	19/10/2022	GBP	7,695,000	Bank of America	273,180
EUR	918,540	19/10/2022	SEK	9,620,000	Société Générale, Paris	33,992
EUR	612,626	19/10/2022	GBP	520,000	HSBC, Paris	20,508
EUR	387,599	19/10/2022	AUD	570,000	Bank of America	13,824
EUR	1,101,978	19/10/2022	NOK	10,990,000	Société Générale, Paris	73,465
EUR	1,399,321	19/10/2022	JPY	187,250,000	HSBC, Paris	78,315
EUR	623,408	19/10/2022	NOK	6,210,000	Société Générale, Paris	42,237
EUR	339,704	19/10/2022	AUD	500,000	HSBC, Paris	11,831
EUR	345,325	19/10/2022	AUD	500,000	Bank of America	17,452
EUR	474,947	19/10/2022	SEK	5,010,000	Morgan Stanley, London	14,284
EUR	368,001	19/10/2022	PLN	1,780,000	Morgan Stanley, London	1,390
EUR	1,099,498	19/10/2022	NZD	1,770,000	Royal Bank of Canada, London	78,510
EUR	673,206	19/10/2022	JPY	93,420,000	Bank of America	14,150
EUR	522,810	19/10/2022	AUD	760,000	Bank of America	24,443
EUR	480,589	19/10/2022	NOK	4,790,000	Société Générale, Paris	32,311
EUR	389,639	19/10/2022	CAD	510,000	Royal Bank of Canada, London	11,171
EUR	480,253	19/10/2022	PLN	2,290,000	BNP Paribas	8,601
EUR	350,644	19/10/2022	SEK	3,730,000	Morgan Stanley, London	7,675
EUR	440,458	19/10/2022	CAD	580,000	Bank of America	10,042
EUR	290,951	19/10/2022	CHF	280,000	Bank of America	476
EUR	468,164	19/10/2022	HUF	188,290,000	Barclays Bank, London	25,532
EUR	1,295,246	19/10/2022	SEK	14,050,000	Morgan Stanley, London	3,365
EUR	286,383	19/10/2022	PLN	1,360,000	UBS	6,276
EUR	664,058	19/10/2022	CHF	640,000	UBS	115
EUR	328,660	19/10/2022	AUD	490,000	Bank of America	7,345
EUR	871,366	19/10/2022	NZD	1,480,000	Barclays Bank, London	17,658
EUR	1,212,485	19/10/2022	USD	1,170,000	Crédit Agricole	19,407
EUR	783,407	19/10/2022	JPY	109,100,000	Bank of America	13,732
EUR	472,745	19/10/2022	MXN	9,310,000	BNP Paribas	1,894
JPY	90,530,000	19/10/2022	EUR	632,226	Royal Bank of Canada, London	6,442
JPY	46,770,000	19/10/2022	EUR	324,151	Bank of America	5,801
JPY	50,440,000	19/10/2022	EUR	352,252	Morgan Stanley, London	3,590
MXN	35,740,000	19/10/2022	EUR	1,669,161	Morgan Stanley, London	138,379

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Multi-Strategy Target Return (continued)						
MXN	8,460,000	19/10/2022	EUR	396,602	Morgan Stanley, London	31,260
SGD	1,580,000	19/10/2022	EUR	1,115,920	BNP Paribas	7,075
SGD	460,000	19/10/2022	EUR	325,901	UBS	1,047
USD	10,087,000	19/10/2022	EUR	9,789,583	Morgan Stanley, London	496,384
USD	2,700,000	19/10/2022	EUR	2,642,035	Barclays Bank, London	111,223
USD	1,430,000	19/10/2022	EUR	1,405,990	Morgan Stanley, London	52,217
USD	570,000	19/10/2022	EUR	569,400	Royal Bank of Canada, London	11,843
USD	1,550,000	19/10/2022	EUR	1,563,133	Société Générale, Paris	17,441
USD	1,820,000	19/10/2022	EUR	1,820,140	Morgan Stanley, London	35,760
BRL	24,434,600	21/10/2022	EUR	4,291,024	HSBC, Paris	295,891
CLP	3,156,740,000	21/10/2022	EUR	3,214,582	HSBC, Paris	136,573
CLP	373,830,000	21/10/2022	EUR	392,444	Barclays Bank, London	4,410
COP	12,730,240,000	21/10/2022	EUR	2,738,717	Morgan Stanley, London	76,991
EUR	1,550,700	21/10/2022	TWD	47,270,000	HSBC, Paris	33,356
EUR	7,181,152	21/10/2022	KRW	9,656,530,000	BNP Paribas	311,684
EUR	762,619	21/10/2022	CLP	708,490,000	BNP Paribas	10,495
EUR	835,023	21/10/2022	CLP	785,840,000	Crédit Agricole	785
EUR	642,846	21/10/2022	CLP	593,670,000	BNP Paribas	12,614
EUR	538,567	21/10/2022	BRL	2,790,000	BNP Paribas	14,822
EUR	805,723	21/10/2022	COP	3,565,360,000	BNP Paribas	17,128
EUR	1,657,193	21/10/2022	INR	131,860,000	Morgan Stanley, London	7,299
EUR	327,588	21/10/2022	KRW	457,630,000	Société Générale, Paris	2,039
EUR	274,210	21/10/2022	BRL	1,440,000	HSBC, Paris	3,890
IDR	4,545,100,000	21/10/2022	EUR	302,342	HSBC, Paris	1,245
INR	31,290,000	21/10/2022	EUR	380,836	Royal Bank of Canada, London	10,679
INR	34,040,000	21/10/2022	EUR	413,545	Crédit Agricole	12,379
INR	121,290,000	21/10/2022	EUR	1,508,723	Crédit Agricole	8,914
EUR	3,799	31/10/2022	USD	3,674	HSBC Bank PLC	55
EUR	3,430	31/10/2022	USD	3,310	HSBC Bank PLC	57
					EUR	3,097,161
CHF	95,946	03/10/2022	EUR	100,000	Bank of America	(496)
AUD	560,000	19/10/2022	EUR	378,594	Bank of America	(11,376)
AUD	460,000	19/10/2022	EUR	317,134	HSBC, Paris	(15,491)
AUD	520,000	19/10/2022	EUR	352,008	Bank of America	(11,020)
AUD	740,000	19/10/2022	EUR	500,627	BNP Paribas	(15,375)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Multi-Strategy Target Return (continued)						
CAD	1,130,000	19/10/2022	EUR	855,409	Royal Bank of Canada, London	(16,841)
CAD	1,640,000	19/10/2022	EUR	1,238,998	Bank of America	(21,961)
CAD	680,000	19/10/2022	EUR	523,692	Royal Bank of Canada, London	(19,067)
CAD	440,000	19/10/2022	EUR	335,851	Bank of America	(9,329)
CAD	2,890,000	19/10/2022	EUR	2,188,618	Royal Bank of Canada, London	(43,962)
CHF	650,000	19/10/2022	EUR	675,808	Royal Bank of Canada, London	(1,491)
CHF	420,000	19/10/2022	EUR	441,652	Bank of America	(5,939)
CNY	6,330,000	19/10/2022	EUR	911,837	Bank of America	(1,503)
EUR	5,584,977	19/10/2022	SGD	7,940,000	Royal Bank of Canada, London	(58,429)
EUR	3,353,916	19/10/2022	CHF	3,310,000	Royal Bank of Canada, London	(79,913)
EUR	617,335	19/10/2022	MXN	13,110,000	UBS	(45,700)
EUR	303,536	19/10/2022	SGD	430,000	HSBC, Paris	(2,089)
EUR	2,092,152	19/10/2022	USD	2,150,000	Royal Bank of Canada, London	(100,257)
EUR	1,342,257	19/10/2022	USD	1,380,000	HSBC, Paris	(64,963)
EUR	310,312	19/10/2022	CHF	300,000	Bank of America	(911)
EUR	824,951	19/10/2022	USD	850,000	Bank of America	(41,816)
EUR	467,606	19/10/2022	MXN	9,470,000	UBS	(11,337)
EUR	1,113,542	19/10/2022	USD	1,120,000	Bank of America	(28,550)
EUR	461,860	19/10/2022	CHF	450,000	Bank of America	(4,974)
EUR	470,264	19/10/2022	MXN	9,460,000	UBS	(8,173)
EUR	1,675,611	19/10/2022	GBP	1,500,000	UBS	(32,423)
EUR	329,804	19/10/2022	SEK	3,590,000	BNP Paribas	(293)
GBP	750,000	19/10/2022	EUR	891,756	Royal Bank of Canada, London	(37,740)
GBP	350,000	19/10/2022	EUR	417,216	Bank of America	(18,674)
GBP	750,000	19/10/2022	EUR	884,994	Bank of America	(30,978)
GBP	260,000	19/10/2022	EUR	299,216	Bank of America	(3,157)
GBP	1,240,000	19/10/2022	EUR	1,417,752	Bank of America	(5,778)
HUF	429,470,000	19/10/2022	EUR	1,057,787	Barclays Bank, London	(48,188)
HUF	215,110,000	19/10/2022	EUR	525,283	HSBC, Paris	(19,602)
HUF	311,860,000	19/10/2022	EUR	768,635	Bank of America	(35,514)
HUF	137,660,000	19/10/2022	EUR	327,126	Crédit Agricole	(3,515)
JPY	235,620,000	19/10/2022	EUR	1,703,273	Morgan Stanley, London	(41,028)
JPY	500,000,000	19/10/2022	EUR	3,663,053	BNP Paribas	(135,669)
JPY	150,000,000	19/10/2022	EUR	1,103,943	Bank of America	(45,728)
JPY	250,000,000	19/10/2022	EUR	1,832,255	Crédit Agricole	(68,562)
NOK	28,410,000	44853	EUR	2,795,282	Bank of America	(136,499)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Multi-Strategy Target Return (continued)						
NOK	4,920,000	19/10/2022	EUR	478,603	Morgan Stanley, London	(18,159)
NZD	1,190,000	19/10/2022	EUR	724,124	Morgan Stanley, London	(37,697)
NZD	1,040,000	19/10/2022	EUR	634,628	Royal Bank of Canada, London	(34,725)
NZD	680,000	19/10/2022	EUR	408,773	Bank of America	(16,528)
NZD	1,200,000	19/10/2022	EUR	708,685	Bank of America	(16,489)
PLN	1,740,000	19/10/2022	EUR	362,092	Morgan Stanley, London	(3,719)
PLN	1,770,000	19/10/2022	EUR	366,850	UBS	(2,298)
PLN	1,730,000	19/10/2022	EUR	362,546	HSBC, Paris	(6,232)
SEK	2,870,000	19/10/2022	EUR	275,406	Bank of America	(11,513)
SEK	3,370,000	19/10/2022	EUR	323,467	Morgan Stanley, London	(13,600)
SEK	12,930,000	19/10/2022	EUR	1,219,767	Bank of America	(30,869)
SEK	4,920,000	19/10/2022	EUR	460,751	Bank of America	(8,363)
SGD	840,000	19/10/2022	EUR	598,600	HSBC, Paris	(1,565)
USD	20,000	19/10/2022	EUR	20,724	Bank of America	(329)
ZAR	6,620,000	19/10/2022	EUR	384,602	Bank of America	(9,504)
ZAR	5,390,000	19/10/2022	EUR	316,355	Barclays Bank, London	(10,950)
CLP	294,540,000	21/10/2022	EUR	329,205	Morgan Stanley, London	(16,525)
CLP	373,810,000	21/10/2022	EUR	408,027	Barclays Bank, London	(11,195)
CLP	283,700,000	21/10/2022	EUR	304,576	Barclays Bank, London	(3,403)
EUR	3,402,528	21/10/2022	IDR	52,620,100,000	HSBC, Paris	(112,196)
EUR	3,301,506	21/10/2022	INR	272,470,000	Barclays Bank, London	(107,765)
EUR	391,026	21/10/2022	IDR	6,022,590,000	HSBC, Paris	(11,248)
EUR	528,585	21/10/2022	CLP	507,960,000	Bank of America	(10,659)
EUR	321,485	21/10/2022	BRL	1,730,000	BNP Paribas	(3,275)
IDR	5,384,890,000	21/10/2022	EUR	361,718	Société Générale, Paris	(2,037)
KRW	729,470,000	21/10/2022	EUR	544,738	Royal Bank of Canada, London	(25,807)
KRW	1,133,660,000	21/10/2022	EUR	826,470	HSBC, Paris	(20,006)
EUR	41	31/10/2022	GBP	37	HSBC Bank PLC	(1)
EUR	34	31/10/2022	GBP	30	HSBC Bank PLC	(1)
EUR	41	31/10/2022	GBP	37	HSBC Bank PLC	(1)
EUR	34	31/10/2022	GBP	30	HSBC Bank PLC	(1)
EUR	9,928	31/10/2022	GBP	8,853	HSBC Bank PLC	(146)
EUR	11,834	31/10/2022	GBP	10,604	HSBC Bank PLC	(234)
EUR	736,806	31/10/2022	GBP	660,255	HSBC Bank PLC	(14,598)
EUR	102,042	31/10/2022	GBP	91,269	HSBC Bank PLC	(1,826)
EUR	15,729	44865	GBP	14,121	HSBC Bank PLC	(342)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Multi-Strategy Target Return (continued)						
EUR	613,552	31/10/2022	GBP	550,841	HSBC Bank PLC	(13,332)
EUR	43,745	31/10/2022	GBP	38,777	HSBC Bank PLC	(385)
GBP	4,478	31/10/2022	EUR	5,127	HSBC Bank PLC	(31)
GBP	4,493	31/10/2022	EUR	5,144	HSBC Bank PLC	(32)
GBP	82,034,781	31/10/2022	EUR	93,935,357	HSBC Bank PLC	(575,646)
USD	486,701	31/10/2022	EUR	497,681	HSBC Bank PLC	(1,787)
EUR						(2,439,330)
US Income Focused						
USD	751,132	04/10/2022	EUR	750,000	Barclays Bank, London	16,395
USD	150,332	04/10/2022	EUR	150,000	Barclays Bank, London	3,384
EUR	2,012,703	31/10/2022	USD	1,968,297	HSBC Bank PLC	7,093
GBP	12,886	31/10/2022	USD	13,894	HSBC Bank PLC	498
USD	9,210	31/10/2022	EUR	9,348	HSBC Bank PLC	35
USD	87,432	31/10/2022	CNH	622,444	HSBC Bank PLC	99
USD	289,208	31/10/2022	AUD	443,361	HSBC Bank PLC	4,061
USD	389,458	31/10/2022	AUD	599,667	HSBC Bank PLC	3,782
USD	143,653	31/10/2022	AUD	221,324	HSBC Bank PLC	1,308
USD	67,030	31/10/2022	AUD	103,709	HSBC Bank PLC	330
USD	189,910	31/10/2022	AUD	294,218	HSBC Bank PLC	684
USD	37,822	31/10/2022	AUD	58,396	HSBC Bank PLC	264
USD	174,339	31/10/2022	CAD	235,951	HSBC Bank PLC	2,635
USD	112,198	31/10/2022	CAD	152,498	HSBC Bank PLC	1,224
USD	57,510	31/10/2022	CAD	78,774	HSBC Bank PLC	185
USD	48,625	31/10/2022	CAD	66,748	HSBC Bank PLC	52
USD	78,361	31/10/2022	CAD	107,640	HSBC Bank PLC	30
USD	54,189	31/10/2022	CAD	74,083	HSBC Bank PLC	278
USD						42,337
USD	552,258	04/10/2022	GBP	500,000	Barclays Bank, London	(5,891)
AUD	38,055,257	31/10/2022	USD	25,065,171	HSBC Bank PLC	(589,925)
CAD	13,874,864	31/10/2022	USD	10,319,674	HSBC Bank PLC	(222,752)
CAD	12,675	31/10/2022	USD	9,262	HSBC Bank PLC	(38)
CAD	889,683	31/10/2022	USD	650,106	HSBC Bank PLC	(2,672)
CNH	246,489,865	31/10/2022	USD	34,599,279	HSBC Bank PLC	(14,959)
GBP	16,697,633	31/10/2022	USD	18,695,872	HSBC Bank PLC	(45,416)
USD	22,561	31/10/2022	EUR	23,239	HSBC Bank PLC	(248)
USD	11,430	44865	EUR	11,850	HSBC Bank PLC	(200)

Statement of Derivatives

as at 30 September 2022 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date		Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
US Income Focused (continued)						
USD	15,823	31/10/2022	EUR	16,341	HSBC Bank PLC	(215)
USD	81,261	31/10/2022	EUR	83,040	HSBC Bank PLC	(240)
USD	214,227	31/10/2022	GBP	199,215	HSBC Bank PLC	(8,286)
USD	1,048	31/10/2022	GBP	971	HSBC Bank PLC	(37)
USD	115,342	31/10/2022	GBP	106,665	HSBC Bank PLC	(3,798)
USD	139,498	31/10/2022	GBP	129,094	HSBC Bank PLC	(4,693)
USD	49,377	31/10/2022	GBP	44,719	HSBC Bank PLC	(571)
USD	127,917	31/10/2022	CNH	913,466	HSBC Bank PLC	(249)
USD	390,602	31/10/2022	CNH	2,794,442	HSBC Bank PLC	(1,478)
USD	201,394	31/10/2022	CNH	1,443,140	HSBC Bank PLC	(1,089)
USD	85,025	31/10/2022	CNH	610,451	HSBC Bank PLC	(626)
USD	274,344	31/10/2022	CNH	1,974,132	HSBC Bank PLC	(2,641)
USD	878,911	02/11/2022	EUR	900,000	Standard Chartered Bank, London	(4,525)
USD	552,103	02/11/2022	GBP	500,000	Standard Chartered Bank, London	(6,397)
USD						(916,946)

Statement of Derivatives

as at 30 September 2022 (continued)

Futures

During the course of the financial period ended 30 September 2022, 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 2022, 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	74	955,747	28/10/2022	(331)
				USD	(331)
Euroland Growth					
EURO STOXX 50*	EUR	86	2,842,730	16/12/2022	(196,355)
				EUR	(196,355)
Euroland Value					
EURO STOXX 50*	EUR	173	5,718,515	16/12/2022	(593,390)
				EUR	(593,390)
Global Equity Climate Change					
MSCI ESG*	USD	21	839,475	16/12/2022	(82,425)
				USD	(82,425)
Global Lower Carbon Equity					
MINI TOPIX INDEX*	JPY	15	192,299	08/12/2022	(5,671)
CME S&P500 EMINI FUT*	USD	10	1,832,938	16/12/2022	(179,000)
EURO STOXX 50*	EUR	21	680,029	16/12/2022	(55,561)
				USD	(240,232)
Global Sustainable Equity Income (launched as at 18 May 2022)					
MSCI WORLD INDEX*	USD	11	817,135	16/12/2022	(107,277)
				USD	(107,277)
Global Equity Volatility Focused					
MSCI EMERGING MKT INDEX*	USD	2	87,910	16/12/2022	(8,855)
CME S&P500 EMINI FUT*	USD	2	366,588	16/12/2022	(33,834)
MSCI EAFE*	USD	2	167,465	16/12/2022	(15,588)
				USD	(58,277)
Economic Scale US Equity					
CME S&P500 EMINI FUT*	USD	13	2,382,819	16/12/2022	(257,206)
				USD	(257,206)
Asia Bond					
10Y TREASURY NOTES USA*	USD	(34)	(3,825,797)	20/12/2022	5,007
US LONG BOND*	USD	(15)	(1,907,109)	20/12/2022	2,398
				USD	7,405
2Y TREASURY NOTES USA*	USD	(59)	(12,126,574)	30/12/2022	(7,172)
5Y TREASURY NOTES USA*	USD	(74)	(7,975,524)	30/12/2022	(17,109)
				USD	(24,281)
Asian Currencies Bond					
10Y TREASURY NOTES USA*	USD	(7)	(787,664)	20/12/2022	(2,461)
				USD	(2,461)
Euro Bond					
EURO BOBL*	EUR	(53)	(6,338,535)	08/12/2022	184,175
				EUR	184,175

*The broker linked to this futures contract is HSBC Bank PLC, London.

Statement of Derivatives

as at 30 September 2022 (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					
10Y TREASURY NOTES USA*	USD	47	5,398,460	20/12/2022	79,835
EURO BOBL*	EUR	(270)	(32,290,650)	08/12/2022	390,690
EURO BUND*	EUR	(170)	(23,527,150)	08/12/2022	1,056,840
EURO SCHATZ*	EUR	(100)	(10,710,750)	08/12/2022	113,750
EURO BTP*	EUR	(100)	(11,166,500)	08/12/2022	166,530
				EUR	1,807,645
Euro Credit Bond					
EURO BOBL*	EUR	(270)	(32,290,650)	08/12/2022	147,620
EURO BUND*	EUR	(120)	(16,607,400)	08/12/2022	315,740
EURO SCHATZ*	EUR	(65)	(6,961,988)	08/12/2022	19,338
EURO BTP*	EUR	(100)	(11,166,500)	08/12/2022	168,320
				EUR	651,018
GEM Debt Total Return					
US ULTRA BOND+	USD	34	4,701,031	20/12/2022	(500,594)
				USD	(500,594)
Global Bond					
10Y BOND FUTURE CANADA*	CAD	(2)	(180,197)	19/12/2022	2,064
10Y TREASURY NOTES USA*	USD	(3)	(337,570)	20/12/2022	14,181
EURO BOBL*	EUR	(17)	(1,991,741)	08/12/2022	48,566
EURO BUND*	EUR	(4)	(542,315)	08/12/2022	176
EURO SCHATZ*	EUR	(3)	(314,784)	08/12/2022	500
EURO OAT*	EUR	(6)	(656,356)	08/12/2022	32,059
5Y TREASURY NOTES USA*	USD	(6)	(646,664)	30/12/2022	20,320
US 10yr ULTRA*	USD	(10)	(1,190,859)	20/12/2022	63,963
				USD	181,829
2Y TREASURY NOTES USA*	USD	1	205,535	30/12/2022	(3,153)
				USD	(3,153)
Global Bond Total Return					
US 10yr ULTRA*	USD	30	3,572,578	20/12/2022	31,016
EURO BOBL*	EUR	(34)	(3,983,481)	08/12/2022	52,597
EURO BUND*	EUR	(91)	(12,337,655)	08/12/2022	100,135
EURO SCHATZ*	EUR	(191)	(20,041,216)	08/12/2022	134,865
LONG GILT*	GBP	(103)	(10,992,552)	28/12/2022	564,219
EURO OAT*	EUR	(46)	(5,948,433)	08/12/2022	270,383
2Y TREASURY NOTES USA*	USD	(72)	(14,798,531)	30/12/2022	105,165
5Y TREASURY NOTES USA	USD	(218)	(23,495,461)	30/12/2022	499,289
US ULTRA BOND*	USD	(3)	(414,797)	20/12/2022	12,609
EURO BUXL 30YEAR BND*	EUR	(22)	(3,166,248)	08/12/2022	232,159
				USD	2,002,437

*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 2022 (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 Corporate Bond					
EURO BOBL*	USD	(308)	(36,085,653)	08/12/2022	985,155
EURO BUND*	EUR	(235)	(31,860,977)	08/12/2022	1,414,688
EURO OAT*	EUR	(190)	(24,569,615)	08/12/2022	1,213,590
				USD	3,613,433
10Y TREASURY NOTES USAx	USD	225	25,317,773	20/12/2022	(960,060)
US LONG BONDx	USD	256	32,548,000	20/12/2022	(2,147,928)
				USD	(3,107,988)
Global Emerging Markets Bond					
US LONG BOND+	USD	(201)	(25,555,266)	20/12/2022	2,556,608
				USD	2,556,608
10Y TREASURY NOTES USA+	USD	319	35,894,976	20/12/2022	(10,290)
US ULTRA BOND+	USD	421	58,209,828	20/12/2022	(6,198,529)
US 10yr ULTRA+	USD	(141)	(16,791,117)	20/12/2022	(29,742)
				USD	(6,238,561)
Global Emerging Markets ESG Bond					
US 10yr ULTRAx	USD	(55)	(6,549,726)	20/12/2022	401,715
				USD	401,715
5Y TREASURY NOTES USAx	USD	14	1,508,883	30/12/2022	(3,633)
US ULTRA BONDx	USD	1	138,266	20/12/2022	(14,429)
				USD	(18,062)
Global Emerging Markets ESG Local Debt					
US 10yr ULTRA+	USD	(23)	(2,738,977)	20/12/2022	202,049
				USD	202,049
Global Emerging Markets Local Debt					
US 10yr ULTRA+	USD	(140)	(16,672,031)	20/12/2022	1,229,863
				USD	1,229,863
Global ESG Corporate Bond					
EURO BOBL*	EUR	(25)	(2,929,030)	08/12/2022	80,943
EURO BUND*	EUR	(12)	(1,626,944)	08/12/2022	79,881
EURO OAT*	EUR	(8)	(1,034,510)	08/12/2022	51,647
				USD	212,471
10Y TREASURY NOTES USAx	USD	5	562,617	20/12/2022	(24,183)
US LONG BONDx	USD	23	2,924,234	20/12/2022	(192,978)
				USD	(217,161)

*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.

x The broker linked to this futures contract is J. P. Morgan Securities LLC, New Jersey.

Statement of Derivatives

as at 30 September 2022 (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 Government Bond					
10Y TREASURY NOTES USA*	USD	805	90,581,365	20/12/2022	667,303
EURO BTP*	EUR	261	28,551,465	08/12/2022	226,284
10Y BOND FUTURE CANADA*	CAD	(149)	(13,424,693)	19/12/2022	153,796
EURO BOBL*	EUR	(715)	(83,770,265)	08/12/2022	2,118,861
EURO SCHATZ*	EUR	(4,187)	(439,332,841)	08/12/2022	3,917,377
5Y TREASURY NOTES USA*	USD	(1,495)	(161,127,131)	30/12/2022	373,205
				USD	7,456,826
EURO BUND*	EUR	307	41,622,638	08/12/2022	(1,959,607)
LONG GILT*	GBP	8	853,790	28/12/2022	(127,962)
2Y TREASURY NOTES USA*	USD	196	40,284,889	30/12/2022	(610,204)
US 10yr ULTRA*	USD	1,620	192,919,215	20/12/2022	(1,739,048)
US ULTRA BOND*	USD	147	20,325,047	20/12/2022	(1,441,384)
				USD	(5,878,205)
Global High Income Bond					
10Y TREASURY NOTES USAx+	USD	(15)	(1,687,852)	20/12/2022	108,807
EURO BUNDx+	EUR	(65)	(8,812,611)	08/12/2022	400,201
2Y TREASURY NOTES USA*	USD	(15)	(3,083,027)	30/12/2022	47,520
5Y TREASURY NOTES USAx+	USD	(1)	(107,777)	30/12/2022	21,555
				USD	578,083
US LONG BONDx+	USD	295	37,506,484	20/12/2022	(2,401,556)
US 10yr ULTRA+	USD	36	4,287,094	20/12/2022	(233,065)
US ULTRA BOND+	USD	31	4,286,234	20/12/2022	(456,425)
				USD	(3,091,046)
Global High Yield Securitised Credit Bond					
2Y TREASURY NOTES USA*	USD	(18)	(3,694,289)	30/12/2022	62,368
5Y TREASURY NOTES USA*	USD	(25)	(2,683,691)	30/12/2022	96,777
				USD	159,145
Global Inflation Linked Bond					
EURO BOBL*	EUR	(15)	(1,757,418)	08/12/2022	44,451
EURO SCHATZ*	EUR	(580)	(60,858,144)	08/12/2022	542,651
				USD	587,102
EURO BUND*	EUR	60	8,134,718	08/12/2022	(382,985)
				USD	(382,985)
Global Investment Grade Securitised Credit Bond					
10Y TREASURY NOTES USA*	USD	(260)	(29,256,093)	20/12/2022	1,265,469
2Y TREASURY NOTES USA*	USD	(155)	(31,857,948)	30/12/2022	491,036
5Y TREASURY NOTES USA*	USD	(110)	(11,855,508)	30/12/2022	378,555
US 10yr ULTRA*	USD	(50)	(5,954,297)	20/12/2022	324,610
				USD	2,459,670

*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.

x The broker linked to this futures contract is J. P. Morgan Securities LLC, New Jersey.

x+The broker linked to this futures contract are J. P. Morgan Securities LLC, New Jersey and Barclays Bank PLC, New York.

Statement of Derivatives

as at 30 September 2022 (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 Lower Carbon Bond					
EURO BOBL*	EUR	(50)	(5,858,061)	08/12/2022	159,742
2Y TREASURY NOTES USAx	USD	(27)	(5,549,449)	30/12/2022	85,069
5Y TREASURY NOTES USAx	USD	(9)	(969,996)	30/12/2022	31,191
				USD	276,002
10Y TREASURY NOTES USAx	USD	15	1,687,852	20/12/2022	(72,550)
US LONG BONDx	USD	23	2,924,234	20/12/2022	(192,978)
US 10yr ULTRAx	USD	16	1,905,375	20/12/2022	(49,625)
				USD	(315,153)
Global Securitised Credit Bond					
10Y TREASURY NOTES USA*	USD	(7)	(785,148)	20/12/2022	36,586
5Y TREASURY NOTES USA*	USD	(40)	(4,293,906)	30/12/2022	154,844
				USD	191,430
Global Short Duration Bond					
5Y TREASURY NOTES USA*	USD	12	1,293,328	30/12/2022	8,016
EURO BOBL*	EUR	(179)	(20,971,857)	08/12/2022	304,000
LONG GILT*	GBP	(47)	(5,016,019)	28/12/2022	227,537
				USD	539,553
EURO SCHATZ*	EUR	(38)	(3,987,258)	08/12/2022	(8,283)
2Y TREASURY NOTES USA*	USD	72	14,798,531	30/12/2022	(56,532)
				USD	(64,815)
Singapore Dollar Income Bond					
5Y TREASURY NOTES USA*	USD	(20)	(3,092,993)	30/12/2022	17,152
				SGD	17,152
Ultra Short Duration Bond					
2Y TREASURY NOTES USAx	USD	(590)	(121,265,739)	30/12/2022	1,690,652
				USD	1,690,652
US Dollar Bond					
2Y TREASURY NOTES USAx	USD	(27)	(5,549,449)	30/12/2022	85,070
				USD	85,070
Global Emerging Markets Multi-Asset Income					
US LONG BOND+	USD	(5)	(635,703)	20/12/2022	63,597
US 10yr ULTRA+	USD	(7)	(833,602)	20/12/2022	31,792
				USD	95,389
10Y TREASURY NOTES USA+	USD	2	225,047	20/12/2022	(2,859)
MSCI EMERGING MKT INDEX*	USD	10	439,550	16/12/2022	(16,811)
US ULTRA BOND+	USD	4	553,063	20/12/2022	(58,893)
				USD	(78,563)
Managed Solutions - Asia Focused Income					
10Y TREASURY NOTES USA*	USD	(10)	(1,125,234)	20/12/2022	(3,516)
				USD	(3,516)

*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.

x The broker linked to this futures contract is J. P. Morgan Securities LLC, New Jersey.

Statement of Derivatives

as at 30 September 2022 (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					
S&P INDICES S&P/TSX 60 INDEX [^]	CAD	72	12,045,572	15/12/2022	36,714
10Y BOND FUTURE CANADA [^]	CAD	(800)	(73,576,170)	19/12/2022	590,088
EURO BOBL [*]	EUR	(98)	(11,720,310)	08/12/2022	340,550
EURO SCHATZ [*]	EUR	(465)	(49,804,988)	08/12/2022	565,243
FTSE KLCI [^]	MYR	(2,510)	(38,622,721)	31/10/2022	404,765
THAI SET 50 INDEX [^]	THB	(3,870)	(19,931,039)	29/12/2022	419,394
TOPIX INDEX (TOKYO) [^]	JPY	(763)	(99,854,926)	08/12/2022	2,813,886
H SHARES CHINA ENTERPRISE IDX [^]	HKD	(153)	(5,920,921)	28/10/2022	206,914
MEXICO BOLSA INDEX [^]	MXN	(1,015)	(23,277,439)	16/12/2022	1,502,493
EUREX STOXX 600 [*]	EUR	(3,489)	(47,413,599)	16/12/2022	5,136,121
XAF FINANCIAL [^]	USD	(41)	(3,988,465)	16/12/2022	442,582
XAI EMINI INDUSTRY [^]	USD	(38)	(3,297,096)	16/12/2022	431,993
XAU UTILITIES [^]	USD	(249)	(17,043,531)	16/12/2022	2,731,705
XAY CONS DISCRET [^]	USD	(79)	(11,928,423)	16/12/2022	1,539,438
OMX STOCKHOLH 30 INDEX [^]	SEK	(5,401)	(90,423,079)	21/10/2022	6,179,551
DAX MINI [*]	EUR	(46)	(13,910,975)	16/12/2022	1,145,575
KOREA KOSPI 2 INDEX [^]	KRW	(286)	(14,407,534)	08/12/2022	1,555,747
2Y TREASURY NOTES USA [^]	USD	(240)	(50,353,122)	30/12/2022	768,452
5Y TREASURY NOTES USA [^]	USD	(225)	(24,753,639)	30/12/2022	801,167
US 10yr ULTRA [^]	USD	(608)	(73,908,282)	20/12/2022	3,046,912
CME S&P500 EMINI FUT [^]	USD	(131)	(24,510,265)	16/12/2022	2,803,191
S&P 500 EMINI INDEX [^]	USD	(163)	(10,709,016)	16/12/2022	1,457,077
				USD	34,919,558
CAC40 10 EURO [*]	EUR	1,084	62,289,350	21/10/2022	(5,582,513)
EURO BUND [*]	EUR	178	24,634,310	08/12/2022	(799,110)
SPI 200 [^]	AUD	213	22,864,914	15/12/2022	(760,699)
WIG20 INDEX [^]	PLN	3,088	17,761,538	16/12/2022	(1,930,288)
LONG GILT [^]	GBP	213	23,204,383	28/12/2022	(2,567,113)
FTSE 100 INDEX [^]	GBP	590	46,359,991	16/12/2022	(3,681,065)
EUREX STOXX 600 [*]	EUR	2,055	42,635,779	16/12/2022	(3,739,169)
FTSE/MIB INDEX [*]	EUR	215	22,050,938	16/12/2022	(1,972,313)
XAV HEALTH CARE [^]	USD	18	2,294,901	16/12/2022	(132,660)
XAB MATERIALS [^]	USD	68	5,083,428	16/12/2022	(651,733)
XAE ENERGY [^]	USD	423	32,787,735	16/12/2022	(3,360,930)
XAP CONS STAPLES [^]	USD	77	5,378,564	16/12/2022	(461,430)
XAK TECHNOLOGY [^]	USD	32	4,030,011	16/12/2022	(150,166)
IBEX 35 INDEX [*]	EUR	233	17,109,190	21/10/2022	(1,818,055)
FTSE TAIWAN INDEX [^]	USD	126	6,030,225	28/10/2022	(184,566)
BMF BOVESPA INDEX FUT [^]	BRL	2,065	42,665,708	13/10/2022	(1,527,413)
10Y BOND FUTURE KOREA [^]	KRW	1,142	87,390,481	20/12/2022	(1,186,321)
SAF FTSE/JSE [^]	ZAR	1,055	34,640,747	15/12/2022	(3,211,238)
10Y BOND FUTURE AUSTRALIA [^]	AUD	(590)	(45,376,149)	15/12/2022	(139,913)
SWISS MARKET INDEX [^]	CHF	(96)	(10,212,596)	16/12/2022	(93,806)
SGX S&P NIFTY INDEX [^]	USD	(427)	(14,876,677)	27/10/2022	(9,287)
				USD	(33,959,788)

*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 2022 (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					
SPI 200*	AUD	3	322,041	15/12/2022	10,755
FTSE/MIB INDEX*	EUR	18	537,896	21/12/2022	39,554
FTSE/MIB INDEX*	EUR	11	339,381	19/10/2022	2,577
10Y BOND FUTURE AUSTRALIA*	AUD	(60)	(4,614,524)	15/12/2022	46,338
EURO BOBL*	EUR	(20)	(2,391,900)	08/12/2022	69,500
EURO SCHATZ*	EUR	(245)	(26,241,338)	08/12/2022	297,698
FTSE KLCI*	MYR	(103)	(1,584,916)	31/10/2022	13,005
S&P INDICES S&P/TSX 60 INDEX*	CAD	(1)	(167,300)	15/12/2022	10,231
TOPIX INDEX (TOKYO)*	JPY	(8)	(1,046,972)	08/12/2022	33,992
EUREX STOXX 600*	EUR	(524)	(8,283,280)	16/12/2022	816,967
XAF FINANCIAL*	USD	(3)	(291,839)	16/12/2022	32,384
XAI EMINI INDUSTRY*	USD	(10)	(867,657)	16/12/2022	113,682
XAU UTILITIES*	USD	(3)	(205,344)	16/12/2022	33,303
XAY CONS DISCRET*	USD	(1)	(150,993)	16/12/2022	19,487
OMX STOCKHOLH 30 INDEX*	SEK	(138)	(2,310,384)	21/10/2022	148,245
IBEX 35 INDEX*	EUR	(3)	(220,290)	21/10/2022	23,310
EURO BTP*	EUR	(35)	(3,684,100)	08/12/2022	52,150
MSCI EMERGING MKT INDEX*	USD	(70)	(3,140,765)	16/12/2022	367,810
S&P 500 EMINI INDEX*	USD	(8)	(525,596)	16/12/2022	71,518
EURO STOXX 50*	EUR	(87)	(2,875,785)	16/12/2022	208,635
EURO BUXL 30YEAR BND*	EUR	(5)	(734,550)	08/12/2022	68,850
DAX MINI*	EUR	(51)	(3,084,608)	16/12/2022	316,328
NASDAQ 100 E-MINI*	USD	(10)	(2,306,130)	16/12/2022	280,600
				USD	3,076,919
10Y BOND FUTURE CANADA*	CAD	3	275,911	19/12/2022	(423)
CAC40 10 EURO*	EUR	44	2,528,350	21/10/2022	(223,090)
EURO BUND*	EUR	54	7,473,330	08/12/2022	(411,210)
THAI SET 50 INDEX*	THB	1	5,150	29/12/2022	(110)
WIG20 INDEX^	PLN	71	408,377	16/12/2022	(46,149)
LONG GILT*	GBP	12	1,307,289	28/12/2022	(186,443)
SWISS MARKET INDEX*	CHF	3	319,144	16/12/2022	(8,188)
H SHARES CHINA ENTERPRISE ID*	HKD	42	1,625,351	28/10/2022	(54,778)
FTSE 100 INDEX*	GBP	36	2,828,745	16/12/2022	(226,792)
MEXICO BOLSA INDEX*	MXN	12	275,201	16/12/2022	(17,910)
EUREX STOXX 600*	EUR	329	7,984,808	16/12/2022	(625,083)
FTSE/MIB INDEX	EUR	3	307,688	16/12/2022	(27,638)
XAV HEALTH CARE*	USD	11	1,402,440	16/12/2022	(81,070)
XAB MATERIALS*	USD	2	149,513	16/12/2022	(19,364)
XAE ENERGY*	USD	44	3,410,545	16/12/2022	(349,584)

*The broker linked to this futures contract is HSBC Bank PLC, London.

^The broker linked to this futures contract is Societe Generale Inter11national LTD.

Statement of Derivatives

as at 30 September 2022 (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)					
XAP CONS STAPLES*	USD	22	1,536,733	16/12/2022	(136,314)
XAK TECHNOLOGY*	USD	5	629,689	16/12/2022	(65,212)
FTSE TAIWAN INDEX*	USD	5	239,295	28/10/2022	(7,324)
BIST 30*	TRY	500	975,876	31/10/2022	(9,669)
E MINI RUSS 1000*	USD	6	665,947	16/12/2022	(78,395)
KOREA KOSPI 2 INDEX*	KRW	12	604,512	08/12/2022	(67,798)
BMF BOVESPA INDEX FUT^	BRL	100	2,066,136	13/10/2022	(69,294)
SGX S&P NIFTY INDEX*	USD	24	836,160	27/10/2022	(1,886)
HANG SENG TECH INDEX*	HKD	35	795,335	28/10/2022	(35,045)
10Y BOND FUTURE KOREA*	KRW	44	3,367,059	20/12/2022	(75,186)
US 10yr ULTRA*	USD	39	4,740,827	20/12/2022	(184,289)
CME S&P500 EMINI FUT*	USD	12	2,245,215	16/12/2022	(43,868)
FTSE/JSE TOP40*	ZAR	33	1,083,549	16/12/2022	(96,251)
MSCI CHINA INDEX*	USD	19	1,043,919	21/10/2022	(60,802)
US ULTRA BOND*	USD	6	846,827	20/12/2022	(67,036)
E Mini Russ 2000*	USD	13	1,131,636	16/12/2022	(122,350)
AMSTERDAM INDEX*	EUR	12	1,534,860	21/10/2022	(127,860)
CBF CBOE VIX*	USD	(11)	(334,329)	22/03/2023	(2,914)
2Y TREASURY NOTES USA*	USD	(3)	(629,414)	30/12/2022	(1,376)
5Y TREASURY NOTES USA*	USD	(6)	(660,097)	30/12/2022	(3,948)
				USD	(3,534,649)
US Income Focused					
2Y TREASURY NOTES USA+	USD	(20)	(4,110,703)	30/12/2022	63,360
				USD	63,360
CME S&P500 EMINI FUT*	USD	13	2,382,819	16/12/2022	(213,635)
US REAL ESTATE*	USD	26	825,110	16/12/2022	(46,954)
				USD	(260,589)

*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 Societe Generale International LTD.

Statement of Derivatives

as at 30 September 2022 (continued)

Swaps

As at 30 September 2022, 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	20/06/2027	-	REPUBLIC OF INDONESIA	USY20721BG36	-	43,160
BNP PARIBAS, NEW-YORK	USD	20/06/2027	-	Republic of Indonesia	USY20721BG36	-	21,019
BNP PARIBAS, NEW-YORK	USD	20/06/2027	-	Republic of Indonesia	USY20721BG36	-	885
J.P. MORGAN, LONDON	USD	20/06/2027	-	Republic of Indonesia	USY20721BG36	-	637
MERRILL LYNCH INTERNATIONAL BANK, LONDON	USD	20/06/2027	-	Republic of Indonesia	USY20721BG36	-	1,908
						USD	67,609
BNP PARIBAS, NEW-YORK	USD	20/06/2027	-	Republic of the Philippines	US718286AP29	-	(20,828)
HSBC, LONDON	USD	20/12/2027	-	iTraxx Asia ex-Japan IG Series 38	4ABCAMB16	-	-
BNP PARIBAS, NEW-YORK	USD	20/12/2027	-	Republic of Indonesia	USY20721BG36	-	-
BNP PARIBAS, NEW-YORK	USD	20/12/2027	-	iTraxx Asia ex-Japan IG Series 38	4ABCAMB16	-	-
BNP PARIBAS, NEW-YORK	USD	20/12/2027	-	Republic of Indonesia	USY20721BG36	-	-
HSBC, LONDON	USD	20/12/2027	-	Republic of Indonesia	USY20721BG36	-	-
HSBC, LONDON	USD	20/12/2027	-	Republic of Indonesia	USY20721BG36	1,500,000	-
BNP PARIBAS, NEW-YORK	USD	20/12/2027	-	iTraxx Asia ex-Japan IG Series 38	4ABCAMB16	1,800,000	-
BNP PARIBAS, NEW-YORK	USD	20/12/2027	-	iTraxx Asia ex-Japan IG Series 38	4ABCAMB16	1,800,000	-
						USD	(20,828)

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	20/06/2027	-	Republic of Indonesia	USY20721BG36	8,031,000	103,308
BNP PARIBAS, NEW-YORK	USD	20/06/2027	-	Republic of Indonesia	USY20721BG36	5,714,000	5,899
J.P. MORGAN, LONDON	USD	20/06/2027	-	Republic of Indonesia	USY20721BG36	2,626,000	4,090
MERRILL LYNCH INTERNATIONAL BANK, LONDON	USD	20/06/2027	-	Republic of Indonesia	USY20721BG36	11,304,000	12,715
HSBC, LONDON	USD	20/06/2027	-	REPUBLIC OF INDONESIA	USY20721BG36	6,178,000	77,756
J.P. MORGAN, LONDON	USD	20/06/2027	-	Republic of the Philippines	US718286AP29	16,000,000	9,137
						USD	212,905
HSBC, LONDON	USD	20/12/2027	-	iTraxx Asia ex-Japan IG Series 38	4ABCAMB16	13,700,000	-
BNP PARIBAS, NEW-YORK	USD	20/12/2027	-	Republic of Indonesia	USY20721BG36	5,750,000	-
BNP PARIBAS, NEW-YORK	USD	20/12/2027	-	iTraxx Asia ex-Japan IG Series 38	4ABCAMB16	13,700,000	-
BNP PARIBAS, NEW-YORK	USD	20/12/2027	-	Republic of Indonesia	USY20721BG36	10,250,000	-
HSBC, LONDON	USD	20/12/2027	-	Republic of Indonesia	USY20721BG36	10,250,000	-
HSBC, LONDON	USD	20/12/2027	-	Republic of Indonesia	USY20721BG36	5,750,000	-
BNP PARIBAS, NEW-YORK	USD	20/12/2027	-	iTraxx Asia ex-Japan IG Series 38	4ABCAMB16	6,850,000	-
BNP PARIBAS, NEW-YORK	USD	20/12/2027	-	iTraxx Asia ex-Japan IG Series 38	4ABCAMB16	6,850,000	-
						USD	-

Brazil Bond

Interest Rate Swaps

Counterparty	Currency	Maturity Date	Payer interest rate	Receiver interest rate	Commitment in instrument currency	Net notional amount	Unrealised gain / (loss) in sub-fund currency
J.P. MORGAN, LONDON	BRL	02/01/2025	Floating (BZDIOVRA Index)*	6.310%	(35,464,575)	(6,556,768)	(84,956)
STANDARD CHARTERED BANK	BRL	02/01/2029	Floating (BZDIOVRA Index)*	11.205%	(12,287,706)	(2,271,778)	(17,526)
						USD	(102,482)

* The floating rates disclosed are those prevailing as at the financial period 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 gain / (loss) in sub-fund currency
SOCIETE GENERALE, PARIS	EUR	20/06/2027	-	iTraxx Europe Crossover Series 37	ITXEX537	5,000,000	(84,725)
						EUR	(84,725)

Euro Credit Bond

Credit Default Swaps

Counterparty	Currency	Maturity Date	Commitment in sub-fund currency EUR	Underlying Name	Underlying ISIN/ Bloomberg Ticker	Net notional amount	Unrealised gain / (loss) in sub-fund currency
SOCIETE GENERALE, PARIS	EUR	20/06/2027	-	iTraxx Europe Crossover Series 37	ITXEX537	12,000,000	(203,341)
						EUR	(203,341)

Statement of Derivatives

as at 30 September 2022 (continued)

Swaps (continued)

GEM Debt Total 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
STANDARD CHARTERED BANK	BRL	02/01/2025	Floating (LIBOR Index)*	11.80%	-	-	501
BARCLAYS BANK, PLC	CZK	24/06/2024	Floating (LIBOR Index)*	7.00%	-	-	27,072
BARCLAYS BANK, PLC	MXN	02/08/2027	8.255%	Floating (MXIBTIE Index)*	-	97,000,000	204,341
BARCLAYS BANK, PLC	MXN	05/08/2027	8.140%	Floating (MXIBTIE Index)*	963,149,207	47,900,000	111,696
BARCLAYS BANK, PLC	MXN	04/09/2026	8.920%	Floating (MXIBTIE Index)*	1,136,073,706	56,500,000	47,183
						USD	390,793
BARCLAYS BANK, PLC	PLN	30/05/2025	Floating (LIBOR Index)*	7.07%	113,597,005	23,000,000	(29,160)
BARCLAYS BANK, PLC	CZK	24/06/2032	5.370%	Floating (LIBOR Index)*	1,755,736,453	70,000,000	(22,274)
CITIBANK	CLP	23/08/2024	Floating (CLICP Index)*	9.91%	11,495,220,385,777	12,000,000,000	(142,578)
BARCLAYS BANK, PLC	MXN	09/07/2024	Floating (MXIBTIE Index)*	9.46%	8,103,322,747	403,000,000	(266,580)
						USD	(460,592)

* The floating rates disclosed are those prevailing as at the financial period end of the Company.

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 / (loss) in sub-fund currency
BARCLAYS BANK, PLC	USD	20/12/2027	-	Federative Republic of Brazil	US105756BV13	4,950,000	104,707
BARCLAYS BANK, PLC	USD	20/12/2027	-	Republic of Colombia	US195325BB02	5,350,000	147,685
BARCLAYS BANK, PLC	USD	20/12/2027	-	United Mexican States	US91087BAC46	3,460,000	72,592
BARCLAYS BANK, PLC	USD	20/12/2027	-	Republic of Panama	US698299AD63	2,300,000	2,531
BARCLAYS BANK, PLC	USD	20/12/2027	(850,000)	Republic of Peru	US715638AP79	(850,000)	11,511
BARCLAYS BANK, PLC	USD	20/12/2027	-	Republic of South Africa	US836205AR58	5,700,000	124,282
BARCLAYS BANK, PLC	USD	20/06/2027	-	REPUBLIC OF TURKEY	US900123AL40	1,500,000	10,820
						USD	474,128
BARCLAYS BANK, PLC	USD	20/12/2027	(8,450,000)	Republic of Chile	US168863CF36	(8,450,000)	(137,433)
BARCLAYS BANK, PLC	USD	20/12/2027	(7,000,000)	Republic of Indonesia	USY20721BG36	(7,000,000)	(30,026)
BARCLAYS BANK, PLC	USD	20/12/2027	(1,000,000)	Arab Republic of Egypt	XS2079842485	(1,000,000)	(82,449)
						USD	(249,908)

Global 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	26/05/2032	Floating (LIBOR Index)*	1.683%	857,449	840,000	(98,299)
						USD	(98,299)

* The floating rates disclosed are those prevailing as at the financial period 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	USD	20/12/2027	-	Republic of Panama	US698299AD63	3,700,000	79,613
J.P. MORGAN, LONDON	USD	20/12/2027	-	Kingdom of Saudi Arabia	XS1791937441	2,200,000	18,900
J.P. MORGAN, LONDON	EUR	20/12/2027	-	ITRAXX EUROPE CROSSOVER SERIES 37	21667K.JP4	35,400,000	1,562,900
						USD	1,661,413
GOLDMAN SACHS	USD	20/06/2027	(7,920,000)	CDX.NA.HY.38	2165BRYR5	(7,920,000)	(103,647)
J.P. MORGAN, LONDON	USD	20/12/2027	-	CDX.NA.HY Series 39	2165BRZH6	78,500,000	-
GOLDMAN SACHS	EUR	20/12/2027	-	ITRAXX EUROPE CROSSOVER SERIES 37	21667K.JP4	6,800,000	(111,074)
						USD	(214,721)

Statement of Derivatives

as at 30 September 2022 (continued)

Swaps (continued)

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	20/06/2027	-	CDX.NA.IG.38	2165BYEA9	48,000,000	189,261
						USD	189,261
BARCLAYS BANK, PLC	USD	20/12/2027	-	CDX.NA.HY Series 39	2165BRZH6	4,757,000	-
						USD	-

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
MORGAN STANLEY, LONDON	USD	20/06/2026	-	REPUBLIC OF SOUTH AFRICA	US836205AR58	3,000,000	8,305
GOLDMAN SACHS	USD	20/06/2026	-	UNITED MEXICAN STATES	US91087BAC46	6,200,000	105,382
BARCLAYS BANK, PLC	USD	20/06/2026	-	REPUBLIC OF SOUTH AFRICA	US836205AR58	10,000,000	168,907
BARCLAYS BANK, PLC	USD	20/12/2026	-	REPUBLIC OF SOUTH AFRICA	US836205AR58	16,920,000	402,155
BARCLAYS BANK, PLC	USD	20/12/2027	-	Federative Republic of Brazil	US105756BV13	5,000,000	105,765
BARCLAYS BANK, PLC	USD	20/12/2027	-	Republic of Colombia	US195325BB02	9,000,000	248,442
BARCLAYS BANK, PLC	USD	20/12/2027	-	United Mexican States	US91087BAC46	31,000,000	650,394
BARCLAYS BANK, PLC	USD	20/12/2027	-	Republic of Panama	US698299AD63	27,000,000	235,913
						USD	1,925,263
GOLDMAN SACHS	USD	20/12/2025	-	REPUBLIC OF SOUTH AFRICA	US836205AR58	10,000,000	(9,840)
BARCLAYS BANK, PLC	USD	20/06/2026	-	FED REP OF BRAZIL	US105756BV13	2,000,000	(30,139)
BARCLAYS BANK, PLC	USD	20/12/2026	(6,600,000)	REPUBLIC OF PERU	US715638AP79	(6,600,000)	(155,742)
BARCLAYS BANK, PLC	USD	20/06/2027	-	Emirate of Abu Dhabi United Arab Emirates	XS1402929746	2,000,000	(719)
BARCLAYS BANK, PLC	USD	20/12/2027	(72,595,000)	Republic of Chile	US168863CF36	(72,595,000)	(1,180,706)
BARCLAYS BANK, PLC	USD	20/12/2027	(18,950,000)	Republic of Indonesia	USY20721BG36	(18,950,000)	(324,734)
BARCLAYS BANK, PLC	USD	20/12/2027	-	People's Republic of China	US712219AG90	8,850,000	(118,442)
BARCLAYS BANK, PLC	USD	20/12/2027	-	Republic of Peru	US715638AP79	21,000,000	(65,366)
BARCLAYS BANK, PLC	USD	20/12/2027	-	Republic of Turkey	US900123AL40	15,000,000	(190,197)
BARCLAYS BANK, PLC	USD	20/12/2027	-	Republic of South Africa	US836205AR58	5,200,000	(123,421)
BARCLAYS BANK, PLC	USD	20/12/2027	-	Republic of the Philippines	US718286AP29	7,000,000	(111,655)
						USD	(2,310,961)

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 / (loss) in sub-fund currency
GOLDMAN SACHS	USD	20/06/2027	-	United Mexican States	US91087BAC46	680,000	13,424
						USD	13,424
MORGAN STANLEY, LONDON	USD	20/06/2027	(1,000,000)	Federative Republic of Brazil	US105756BV13	(1,000,000)	(19,792)
MERRILL LYNCH INTERNATIONAL BANK, LONDON	USD	20/06/2027	(500,000)	United Mexican States	US91087BAC46	(500,000)	(3,544)
GOLDMAN SACHS	USD	20/12/2027	(1,500,000)	CDX.EM Series 38	2165BZFC1	(1,500,000)	(30,249)
						USD	(53,585)

Statement of Derivatives

as at 30 September 2022 (continued)

Swaps (continued)

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	PLN	02/12/2031	2.830%	Floating (WIBOR6M Index)*	35,066,901	7,100,000	399,035
BARCLAYS BANK, PLC	PLN	18/07/2024	Floating (LIBOR Index)*	7.890%	-	-	28,840
J.P. MORGAN, LONDON	ZAR	24/02/2025	6.550%	Floating (JIBA3M Index)*	1,662,456,270	92,500,000	189,742
BARCLAYS BANK, PLC	ZAR	07/12/2031	7.400%	Floating (JIBA3M Index)*	244,426,004	13,600,000	103,760
BARCLAYS BANK, PLC	ZAR	28/06/2025	7.695%	Floating (JIBA3M Index)*	1,294,019,983	72,000,000	67,146
BARCLAYS BANK, PLC	ZAR	20/07/2032	9.260%	Floating (JIBA3M Index)*	-	6,000,000	9,354
BARCLAYS BANK, PLC	HUF	06/09/2028	Floating (LIBOR Index)*	10.720%	-	-	7,295
BARCLAYS BANK, PLC	CZK	16/06/2024	Floating (LIBOR Index)*	7.103%	-	-	6,295
BARCLAYS BANK, PLC	CZK	24/06/2024	Floating (LIBOR Index)*	6.995%	-	-	7,172
BARCLAYS BANK, PLC	MXN	02/08/2027	8.255%	Floating (MXIBTIE Index)*	2,553,652,449	127,000,000	267,539
BARCLAYS BANK, PLC	MXN	03/09/2026	8.940%	Floating (MXIBTIE Index)*	975,213,647	48,500,000	38,924
BARCLAYS BANK, PLC	MXN	04/09/2026	8.920%	Floating (MXIBTIE Index)*	975,213,501	48,500,000	40,502
BARCLAYS BANK, PLC	MXN	03/07/2026	8.945%	Floating (MXIBTIE Index)*	558,988,512	27,800,000	22,361
						USD	1,187,965
BARCLAYS BANK, PLC	PLN	08/02/2024	Floating (WIBOR6M Index)*	4.33%	34,572,999	7,000,000	(59,293)
BARCLAYS BANK, PLC	PLN	16/02/2024	Floating (WIBOR6M Index)*	4.60%	37,042,498	7,500,000	(59,333)
BARCLAYS BANK, PLC	PLN	22/03/2025	Floating (WIBOR6M Index)*	5.31%	61,243,602	12,400,000	(117,053)
BARCLAYS BANK, PLC	PLN	18/05/2024	Floating (WIBOR6M Index)*	7.10%	32,103,498	6,500,000	(9,943)
BARCLAYS BANK, PLC	HUF	17/02/2025	Floating (BUBOR6M Index)*	5.47%	215,931,704,491	500,000,000	(162,601)
BARCLAYS BANK, PLC	HUF	03/06/2025	Floating (LIBOR Index)*	8.02%	542,420,467,962	1,256,000,000	(258,422)
BARCLAYS BANK, PLC	HUF	28/06/2024	Floating (LIBOR Index)*	9.30%	431,863,473,936	1,000,000,000	(117,871)
BARCLAYS BANK, PLC	HUF	03/08/2032	Floating (LIBOR Index)*	8.28%	-	450,000,000	(104,993)
BARCLAYS BANK, PLC	CZK	09/08/2024	Floating (PRBOR6M Index)*	1.93%	639,590,301	25,500,000	(86,382)
BARCLAYS BANK, PLC	CZK	16/12/2023	Floating (PRBOR6M Index)*	3.99%	-	99,000,000	(142,175)
BARCLAYS BANK, PLC	CZK	16/02/2024	Floating (PRBOR6M Index)*	4.70%	1,254,097,541	50,000,000	(64,421)
BARCLAYS BANK, PLC	CZK	24/06/2032	Floating (LIBOR Index)*	5.37%	928,032,276	37,000,000	(11,773)
BARCLAYS BANK, PLC	CZK	05/08/2030	Floating (LIBOR Index)*	7.10%	413,852,402	16,500,000	(32,505)
BARCLAYS BANK, PLC	CZK	05/08/2029	Floating (LIBOR Index)*	7.00%	970,671,414	38,700,000	(63,243)
BARCLAYS BANK, PLC	CZK	12/08/2029	Floating (LIBOR Index)*	4.62%	501,639,078	20,000,000	(50,558)
BARCLAYS BANK, PLC	MXN	09/07/2024	Floating (MXIBTIE Index)*	9.46%	2,111,287,193	105,000,000	(69,457)
BARCLAYS BANK, PLC	MXN	03/07/2026	8.945%	Floating (MXIBTIE Index)*	-	-	-
						USD	(1,410,023)

* The floating rates disclosed are those prevailing as at the financial period end of the Company.

Statement of Derivatives

as at 30 September 2022 (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	PLN	02/12/2031	2.830%	Floating (WIBOR6M Index)*	263,742,600	53,400,000	3,001,193
BARCLAYS BANK, PLC	PLN	18/07/2024	Floating (LIBOR Index)*	7.89%	-	-	123,616
J.P MORGAN, LONDON	ZAR	24/02/2025	6.550%	Floating (JIBA3M Index)*	-	756,500,000	1,551,778
BARCLAYS BANK, PLC	ZAR	28/07/2030	6.880%	Floating (JIBA3M Index)*	4,076,162,987	226,800,000	1,800,808
BARCLAYS BANK, PLC	ZAR	28/06/2025	7.695%	Floating (JIBA3M Index)*	6,991,302,426	389,000,000	362,776
BARCLAYS BANK, PLC	ZAR	22/06/2027	7.830%	Floating (JIBA3M Index)*	2,695,875,022	150,000,000	310,952
BARCLAYS BANK, PLC	CZK	16/12/2031	2.873%	Floating (PRIBOR6M Index)*	2,884,424,262	115,000,000	789,242
BARCLAYS BANK, PLC	CZK	16/06/2024	Floating (LIBOR Index)*	7.10%	-	-	60,509
BARCLAYS BANK, PLC	CZK	24/06/2024	Floating (LIBOR Index)*	7.00%	-	-	40,562
BARCLAYS BANK, PLC	MXN	02/08/2027	8.255%	Floating (MXBTIE Index)*	13,713,315,027	682,000,000	1,436,704
BARCLAYS BANK, PLC	MXN	05/08/2027	8.140%	Floating (MXBTIE Index)*	13,013,573,976	647,200,000	1,509,174
BARCLAYS BANK, PLC	MXN	03/09/2026	8.940%	Floating (MXBTIE Index)*	5,219,907,073	259,600,000	208,343
BARCLAYS BANK, PLC	MXN	04/09/2026	8.920%	Floating (MXBTIE Index)*	5,215,885,506	259,400,000	216,623
BARCLAYS BANK, PLC	MXN	03/07/2026	8.945%	Floating (MXBTIE Index)*	-	331,300,000	266,480
						USD	11,678,760
BARCLAYS BANK, PLC	PLN	22/03/2025	Floating (WIBOR6M Index)*	5.31%	347,211,703	70,300,000	(663,616)
BARCLAYS BANK, PLC	PLN	18/05/2024	Floating (WIBOR6M Index)*	7.10%	653,429,702	132,300,000	(202,385)
BARCLAYS BANK, PLC	HUF	03/12/2024	Floating (LIBOR Index)*	7.89%	1,662,674,284,781	3,850,000,000	(1,293,374)
BARCLAYS BANK, PLC	HUF	03/06/2025	Floating (BUBOR6M Index)*	4.42%	2,462,053,549,839	5,701,000,000	(1,170,178)
BARCLAYS BANK, PLC	HUF	03/06/2025	Floating (LIBOR Index)*	8.03%	1,622,079,132,740	3,756,000,000	(772,796)
BARCLAYS BANK, PLC	HUF	27/07/2030	Floating (LIBOR Index)*	8.02%	339,012,755,761	785,000,000	(138,317)
BARCLAYS BANK, PLC	CZK	09/08/2024	Floating (PRIBOR6M Index)*	1.93%	2,917,030,731	116,300,000	(393,970)
BARCLAYS BANK, PLC	CZK	24/06/2032	5.370%	Floating (LIBOR Index)*	5,242,127,390	209,000,000	(66,503)
BARCLAYS BANK, PLC	CZK	19/04/2024	Floating (LIBOR Index)*	7.10%	8,402,453,348	335,000,000	(253,800)
BARCLAYS BANK, PLC	CZK	05/08/2030	Floating (LIBOR Index)*	4.62%	6,797,208,765	271,000,000	(533,864)
BARCLAYS BANK, PLC	MXN	09/07/2024	Floating (MXBTIE Index)*	9.46%	14,396,970,268	716,000,000	(473,626)
						USD	(5,962,429)

* The floating rates disclosed are those prevailing as at the financial period 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 gain / (loss) in sub-fund currency
J.P MORGAN, LONDON	EUR	26/05/2032	Floating (LIBOR Index)*	1.68%	1	-	(6,869,256)
						USD	(6,869,256)

* The floating rates disclosed are those prevailing as at the financial period end of the Company.

Statement of Derivatives

as at 30 September 2022 (continued)

Global High Income Bond

Credit Default Swaps

Counterparty	Currency	Maturity Date	Commitment in sub-fund currency USD	Underlying Name	Underlying ISIN/ Bloomberg Ticker	Net notional amount	Unrealised gain / (loss) in sub-fund currency
BARCLAYS BANK, PLC	USD	20/06/2026	-	REPUBLIC OF SOUTH AFRICA	US836205AR58	-	106,871
BARCLAYS BANK, PLC	USD	20/12/2026	-	FED REP OF BRAZIL	US105756BV13	-	41,735
BARCLAYS BANK, PLC	USD	20/06/2026	-	CDX.EM Series 35	CXPEM535	-	176,460
BARCLAYS BANK, PLC	USD	20/06/2026	-	REPUBLIC OF COLOMBIA	US195325BB02	-	86,861
BARCLAYS BANK, PLC	USD	20/06/2026	-	REPUBLIC OF PERU	US715638AP79	-	181,616
BARCLAYS BANK, PLC	USD	20/06/2027	-	MARKIT CDX.EM.37	2I65BZEC2	3,577,000	16,034
BARCLAYS BANK, PLC	USD	20/12/2027	-	Federative Republic of Brazil	US105756BV13	-	5,311
BARCLAYS BANK, PLC	USD	20/12/2027	-	Republic of Colombia	US195325BB02	-	55,209
BARCLAYS BANK, PLC	USD	20/12/2027	-	United Mexican States	US91087BAC46	-	164,382
BARCLAYS BANK, PLC	USD	20/12/2027	-	Republic of Panama	US698299AD63	-	70,192
BARCLAYS BANK, PLC	USD	20/12/2027	-	Republic of Peru	US715638AP79	1,000,000	11,045
BARCLAYS BANK, PLC	EUR	20/06/2027	-	ITRAXX EUROPE CROSSOVER SERIES 37	2I667KJP4	-	2,077,862
						USD	2,993,578
BARCLAYS BANK, PLC	USD	20/12/2025	-	REPUBLIC OF SOUTH AFRICA	US836205AR58	-	(137,932)
BARCLAYS BANK, PLC	USD	20/06/2027	-	Emirate of Abu Dhabi United Arab Emirates	XS1402929746	-	(144)
BARCLAYS BANK, PLC	USD	20/12/2027	-	Republic of Chile	US168863CF36	7,800,000	(126,861)
BARCLAYS BANK, PLC	USD	20/12/2027	-	Republic of Indonesia	USY20721BG36	2,000,000	(34,273)
BARCLAYS BANK, PLC	USD	20/12/2027	-	People's Republic of China	US712219AG90	8,080,000	(108,137)
BARCLAYS BANK, PLC	USD	20/12/2027	-	Republic of Turkey	US900123AL40	1,800,000	(22,824)
BARCLAYS BANK, PLC	USD	20/12/2027	-	Republic of South Africa	US836205AR58	1,250,000	(29,668)
BARCLAYS BANK, PLC	USD	20/12/2027	-	CDX.NA.HY Series 39	2I65BRZH6	-	-
						USD	(459,839)

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	26/05/2032	Floating (LIBOR Index)*	1.68%	-	-	(468,092)
GOLDMAN SACHS	EUR	16/08/2032	Floating (LIBOR Index)*	1.83%	2	-	(212,300)
						USD	(680,392)

* The floating rates disclosed are those prevailing as at the financial period 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 gain / (loss) in sub-fund currency
BARCLAYS BANK, PLC	USD	20/06/2027	-	CDX.NA.IG.38	2I65BYEA9	2,500,000	(16,781)
						USD	(16,781)

Global Short Duration 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	20/06/2027	-	CDX.NA.HY.38	2I65BRYR5	9,800,000	506,542
J.P. MORGAN, LONDON	USD	20/06/2027	-	CDX.NA.HY.38	2I65BRYR5	10,494,000	323,855
GOLDMAN SACHS	USD	20/06/2027	-	CDX.NA.HY.38	2I65BRYR5	11,682,000	387,400
GOLDMAN SACHS	USD	20/06/2027	-	MARKIT CDX.NA.HY.38	2I65BRZG8	2,772,000	152,940
J.P. MORGAN, LONDON	USD	20/12/2027	-	Republic of Panama	US698299AD63	2,200,000	47,337
J.P. MORGAN, LONDON	USD	20/12/2027	-	Kingdom of Saudi Arabia	XS1791937441	1,500,000	12,887
GOLDMAN SACHS	EUR	20/06/2027	-	ITRAXX EUROPE CROSSOVER SERIES 37	2I667KJP4	5,200,000	768,973
J.P. MORGAN, LONDON	EUR	20/06/2027	-	ITRAXX EUROPE CROSSOVER SERIES 37	2I667KJP4	5,300,000	834,318
J.P. MORGAN, LONDON	EUR	20/06/2027	-	ITRAXX EUROPE CROSSOVER SERIES 37	2I667KJP4	4,200,000	223,591
GOLDMAN SACHS	EUR	20/06/2027	-	MARKIT CDX.NA.HY.38	2I65BRZG8	4,600,000	408,445
						USD	3,666,288

Statement of Derivatives

as at 30 September 2022 (continued)

Swaps (continued)

US Dollar 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	20/12/2025	-	CDX.NA.HY Series 35	CXPHY535	4,207,500	151,531
BARCLAYS BANK, PLC	USD	20/12/2025	-	CDX.NA.IG.35	CDXIG535	1,000,000	14,236
						USD	165,767

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 gain / (loss) in sub-fund currency
BARCLAYS BANK, PLC	USD	20/12/2027	-	CDX.NA.HY Series 39	2165BRZH6	628,000	-
						USD	-

Global Credit Floating Rate Fixed Term Bond 2022 - 1

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	USD	20/12/2022	1.8317%	Floating (LIBOR Index)*	50,000,000	50,000,000	195,900
BARCLAYS BANK, PLC	USD	20/12/2022	1.4561%	Floating (LIBOR Index)*	-	-	72,366
BARCLAYS BANK, PLC	USD	20/12/2022	0.3058%	Floating (LIBOR Index)*	-	-	3,689
BARCLAYS BANK, PLC	USD	20/12/2022	0.5047%	Floating (LIBOR Index)*	-	-	155,905
						USD	427,860

* The floating rates disclosed are those prevailing as at the financial period end of the Company.

Global Credit Floating Rate Fixed Term Bond 2023 - 1

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	USD	24/06/2023	1.700%	Floating (LIBOR Index)*	80,000,000	80,000,000	1,563,342
BARCLAYS BANK, PLC	USD	24/06/2023	1.709%	Floating (LIBOR Index)*	3,000,000	3,000,000	58,428
BARCLAYS BANK, PLC	USD	24/06/2023	1.705%	Floating (LIBOR Index)*	300,000,000	300,000,000	5,852,753
BARCLAYS BANK, PLC	USD	24/06/2023	1.658%	Floating (LIBOR Index)*	72,500,000	72,500,000	1,431,628
BARCLAYS BANK, PLC	USD	24/06/2023	1.676%	Floating (LIBOR Index)*	37,500,000	37,500,000	739,301
						USD	9,645,452

* The floating rates disclosed are those prevailing as at the financial period end of the Company.

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 / (loss) in sub-fund currency
BARCLAYS BANK, PLC	USD	24/12/2023	1.591%	Floating (LIBOR Index)*	414,500,000	414,500,000	14,577,176
						USD	14,577,176

Statement of Derivatives

as at 30 September 2022 (continued)

Swaps (continued)

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	PLN	07/10/2025	0.600%	Floating (WIBOR6M Index)*	7,902,400	1,600,000	56,699
BARCLAYS BANK, PLC	PLN	02/12/2031	2.830%	Floating (WIBOR6M Index)*	5,432,900	1,100,000	61,822
BARCLAYS BANK, PLC	PLN	21/01/2032	3.920%	Floating (WIBOR6M Index)*	3,951,199	800,000	33,297
J.P. MORGAN, LONDON	ZAR	24/02/2025	6.550%	Floating (JIBA3M Index)*	505,027,338	28,100,000	57,640
BARCLAYS BANK, PLC	ZAR	28/07/2030	6.880%	Floating (JIBA3M Index)*	125,807,492	7,000,000	55,581
BARCLAYS BANK, PLC	ZAR	10/11/2031	7.555%	Floating (JIBA3M Index)*	50,323,000	2,800,000	19,761
BARCLAYS BANK, PLC	ZAR	28/06/2025	7.695%	Floating (JIBA3M Index)*	143,779,864	8,000,000	7,461
BARCLAYS BANK, PLC	CZK	16/12/2031	2.873%	Floating (PRIBOR6M Index)*	25,081,946	1,000,000	6,863
BARCLAYS BANK, PLC	CZK	16/06/2024	Floating (LIBOR Index)*	00/01/1900	-	-	1,982
BARCLAYS BANK, PLC	CZK	24/06/2024	Floating (LIBOR Index)*	6.995%	-	-	855
BARCLAYS BANK, PLC	MXN	02/08/2027	8.255%	Floating (MXBTIE Index)*	201,075,068	10,000,000	21,066
BARCLAYS BANK, PLC	MXN	05/08/2027	8.140%	Floating (MXBTIE Index)*	263,408,323	13,100,000	30,547
BARCLAYS BANK, PLC	MXN	03/09/2026	8.940%	Floating (MXBTIE Index)*	104,559,202	5,200,000	4,173
BARCLAYS BANK, PLC	MXN	04/09/2026	8.920%	Floating (MXBTIE Index)*	104,558,928	5,200,000	4,342
						USD	362,089
BARCLAYS BANK, PLC	PLN	22/03/2025	Floating (WIBOR6M Index)*	00/01/1900	15,310,898	3,100,000	(29,263)
BARCLAYS BANK, PLC	PLN	18/05/2024	Floating (WIBOR6M Index)*	00/01/1900	18,274,299	3,700,000	(5,660)
BARCLAYS BANK, PLC	HUF	03/06/2025	Floating (LIBOR Index)*	00/01/1900	22,456,931,344	52,000,000	(10,673)
BARCLAYS BANK, PLC	HUF	03/06/2025	Floating (LIBOR Index)*	00/01/1900	85,508,985,554	198,000,000	(40,739)
BARCLAYS BANK, PLC	CZK	24/06/2032	5.370%	Floating (LIBOR Index)*	100,327,779	4,000,000	(1,273)
BARCLAYS BANK, PLC	MXN	09/07/2024	Floating (MXBTIE Index)*	00/01/1900	301,612,639	15,000,000	(9,922)
						USD	(97,530)

* The floating rates disclosed are those prevailing as at the financial period end of the Company.

Credit Default Swaps

Counterparty	Currency	Maturity Date	sub-fund currency	Underlying Name	ISIN/ Bloomberg Ticker	notional amount	(loss) in sub-fund currency
BARCLAYS BANK, PLC	USD	20/12/2027	-	Federative Republic of Brazil	US105756BV13	-	9,597
BARCLAYS BANK, PLC	USD	20/12/2027	-	United Mexican States	US91087BAC46	-	3,431
BARCLAYS BANK, PLC	USD	20/06/2027	-	REPUBLIC OF TURKEY	US900123AL40	-	1,443
						USD	14,471
BARCLAYS BANK, PLC	USD	20/12/2025	-	REP OF TURKEY	US900123AL40	-	(11,934)
						USD	(11,934)

Statement of Derivatives

as at 30 September 2022 (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	NZD	11/07/2032	3.843%	Floating (NZD BANK BILL Index)*	101,420,123	58,560,000	1,600,240
HSBC, LONDON	NZD	22/07/2032	4.045%	Floating (NZD BANK BILL Index)*	91,756,114	52,980,000	944,094
HSBC, LONDON	NZD	29/07/2032	3.708%	Floating (NZD BANK BILL Index)*	53,307,913	30,780,000	1,033,562
HSBC, LONDON	SEK	19/05/2032	2.511%	Floating (STIBOR Index)*	4,844,849,218	445,640,000	2,166,093
HSBC, LONDON	SEK	28/07/2032	2.385%	Floating (STIB3M Index)*	2,319,796,097	213,380,000	1,258,299
HSBC, LONDON	SEK	01/09/2032	2.850%	Floating (STIB3M Index)*	3,737,461,336	343,780,000	794,617
HSBC, LONDON	CHF	24/06/2032	1.962%	Floating (SARON Index)*	48,654,592	50,460,000	55,184
HSBC, LONDON	CHF	22/09/2032	2.040%	Floating (SARON Index)*	22,707,405	23,550,000	41,196
CREDIT AGRICOLE	EUR	13/03/2023	1.283%	Floating (STIB3M Index)*	58,000,000	58,000,000	41,676
						EUR	7,934,961
HSBC, LONDON	NOK	09/09/2032	3.615%	Floating (LIBOR Index)*	3,527,502,460	330,430,000	(266,173)
HSBC, LONDON	NOK	22/09/2032	3.528%	Floating (LIBOR Index)*	1,802,236,772	168,820,000	(21,506)
HSBC, LONDON	NOK	30/09/2032	3.683%	Floating (LIBOR Index)*	-	315,560,000	(429,947)
HSBC, LONDON	CHF	16/06/2032	1.900%	Floating (SARON Index)*	-	-	(156,463)
HSBC, LONDON	CHF	22/07/2032	1.600%	Floating (SARON Index)*	-	-	(554,289)
HSBC, LONDON	CHF	28/07/2032	1.298%	Floating (SARON Index)*	-	-	(1,770,171)
						EUR	(3,198,549)

* The floating rates disclosed are those prevailing as at the financial period 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
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	SEK	06/04/2031	0.793%	Floating (STIBOR Index)*	216,237,435	19,890,000	324,792
HSBC, LONDON	SEK	07/10/2031	0.895%	Floating (STIBOR Index)*	495,639,258	45,590,000	746,031
HSBC, LONDON	CHF	30/09/2031	0.133%	Floating (LIBOR CHF Index)*	1,185,992	1,230,000	204,579
HSBC, LONDON	CHF	24/06/2032	1.962%	Floating (SARON Index)*	4,435,417	4,600,000	5,031
HSBC, LONDON	CHF	22/09/2032	2.040%	Floating (SARON Index)*	3,567,618	3,700,000	6,471
						EUR	1,286,904
HSBC, LONDON	NOK	22/09/2032	3.528%	Floating (LIBOR Index)*	448,371,066	42,000,000	(5,350)
HSBC, LONDON	CHF	30/09/2031	0.133%	Floating (LIBOR CHF Index)*	-	-	-
						EUR	(5,350)

* The floating rates disclosed are those prevailing as at the financial period end of the Company.

Total Return Swaps

Counterparty	Currency	Maturity Date	Commitment in sub-fund currency USD	Index Underlying	Bloomberg ticker	Net notional amount	Unrealised gain / (loss) in sub-fund currency
SOCIETE GENERALE, PARIS	USD	17/02/2023	5,747,713	BCOM Commodity Index	BCOM Index	5,867,109	(500,335)
						EUR	(500,335)

US Income Focused

Credit Default Swaps

Counterparty	Currency	Maturity Date	Commitment in sub-fund currency USD	Underlying Name	Underlying ISIN/ Bloomberg Ticker	Net notional amount	Unrealised gain / (loss) in sub-fund currency
BARCLAYS BANK, PLC	USD	20/06/2027	-	CDX.NA.IG.38	2165BYEA9	7,500,000	9,486
						USD	9,486
BARCLAYS BANK, PLC	USD	20/12/2027	-	CDX.NA.HY Series 39	2165BRZH6	1,303,000	-
						USD	-

Statement of Derivatives

as at 30 September 2022 (continued)

Options

As at 30 September 2022, 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								
CALL OPTION EQUITY INDEX	HSBC Bank Plc	(600)	4,200	EUR	16/12/2022	EURO STOXX 50	25,200,000	32,100
CALL OPTION EQUITY INDEX	BNP PARIBAS SECURITIES SERVICES	(50)	4,750	USD	16/12/2022	S&P 500 INDEX	23,750,000	38,390
							EUR	70,490
CALL OPTION EQUITY INDEX	HSBC Bank Plc	500	3,900	EUR	21/10/2022	EURO STOXX 50	-	(38,127)
CALL OPTION EQUITY INDEX	HSBC Bank Plc	200	350	EUR	16/12/2022	EUX STOXX Europe 600 Oil & Gas	-	(43,000)
CALL OPTION EQUITY INDEX	HSBC Bank Plc	100	820	EUR	16/12/2022	STOXX Europe 600	-	(157,000)
CALL OPTION EQUITY INDEX	BNP PARIBAS SECURITIES SERVICES	300	4,350	EUR	16/12/2022	EURO STOXX 50	-	(4,350)
CALL OPTION EQUITY INDEX	HSBC Bank Plc	300	4,000	EUR	16/12/2022	EURO STOXX 50	-	(70,350)
CALL OPTION EQUITY INDEX	BNP PARIBAS SECURITIES SERVICES	25	4,950	USD	16/12/2022	S&P 500 INDEX	-	(5,256)
CALL OPTION EQUITY INDEX	BNP PARIBAS SECURITIES SERVICES	35	4,550	USD	16/12/2022	S&P 500 INDEX	-	(94,417)
							EUR	(412,500)

Notes to the Financial Statements

for the period ended 30 September 2022

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.

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.

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.

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 2022, 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”.

Notes to the Financial Statements

for the period ended 30 September 2022 (continued)

2. Accounting policies (continued)

b) Assets and portfolio securities valuation (continued)

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.

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".

Notes to the Financial Statements

for the period ended 30 September 2022 (continued)

2. Accounting policies (continued)

b) Assets and portfolio securities valuation (continued)

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.

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 to Brokers" 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 from Brokers" 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.

Notes to the Financial Statements

for the period ended 30 September 2022 (continued)

2. Accounting policies (continued)

c) Income and expenses (continued)

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 2022.

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.

Here are the main exchange rates applied at period-end.

1 USD = EUR	1.020773
JPY	144.75
SGD	1.4349

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 12 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 2022 are recorded under "Receivable from Brokers" and "Payable to Brokers" in the statement of net assets.

Notes to the Financial Statements

for the period ended 30 September 2022 (continued)

2. Accounting policies (continued)

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
Class B	B Shares are available to: <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	E Shares are available in certain countries, subject to the relevant regulatory approval, through distributors selected by the Global Distributor. E Shares shall incur annual management fees equivalent to that of the Class A Shares plus 0.3% to 0.5% per annum of the Net Asset Value of Class E Shares, which may be payable to the selected distributors in certain countries.	USD	5,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus
Class F	F Shares are available to investors who have entered into a discretionary management agreement with an HSBC Group entity and to investors subscribing via Distributors selected by the Global Distributor, provided that the investors qualify as institutional investors within the meaning of article 174 of the 2010 Law.	USD	1,000,000 Unless otherwise provided in Section 3.2. "Sub-Fund Details"
Class I	I Shares are available to all investors through distributors selected by the Global Distributor on application to the Company.	USD	1,000,000
Class J*	J Shares are available to funds of funds managed by the HSBC Group or managed by specific entities selected by the Global Distributor on application to the Company.	USD	100,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus
Class K	K Shares are available to HSBC Group insurance companies that qualify as institutional investors within the meaning of article 174 of the 2010 Law.	USD	1,000,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus

Notes to the Financial Statements

for the period ended 30 September 2022 (continued)

3. Share capital (continued)

Class	Description		Minimum Initial Investment Minimum Holding (in US Dollar or equivalent amount in a major currency)
Class L*	L Shares are available through distributors selected by the Global Distributor, provided that the investors qualify as institutional investors within the meaning of article 174 of the 2010 Law.	USD	1,000,000
Class M*M	M Shares are available to all investors.	USD	5,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus
Class N*	N Shares are available to: <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
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 Section 3.2. "Sub-Fund Details"
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

Notes to the Financial Statements

for the period ended 30 September 2022 (continued)

3. Share capital (continued)

Class	Description		Minimum Initial Investment Minimum Holding (in US Dollar or equivalent amount in a major currency)
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
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 2022 (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, 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.

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 W	Class X	Class Y	Class Z	Class ZP
EQUITY SUB-FUNDS																			
a) Equity Sub-funds																			
Asia ex Japan Equity	1.500	0.750	2.000	0.375	0.750	0.600	-	-	-	-	-	-	-	0.450	0.000	0.700	-	0.000	-
Asia ex Japan Equity Smaller Companies	1.500	0.750	2.000	0.375	0.750	0.600	-	-	-	-	-	-	-	0.450	0.000	0.700	-	0.000	-
Asia Pacific ex Japan Equity High Dividend	1.500	0.750	2.000	0.375	0.750	0.600	-	-	-	-	-	-	*	0.450	0.000	0.700	-	0.000	-
China A-shares Equity	1.500	0.750	2.000	0.375	0.750	0.600	-	-	-	-	-	-	-	0.500	0.450	0.000	0.700	-	0.000
Chinese Equity	1.500	0.750	2.000	0.375	0.750	0.600	-	-	-	-	-	-	-	0.550	0.450	0.000	0.700	-	0.000
Euroland Equity Smaller Companies	1.500	0.750	2.000	0.375	0.750	-	-	-	-	-	-	-	-	0.325	0.450	0.000	0.700	-	0.000
Euroland Growth	1.500	0.750	2.000	0.375	0.750	-	-	-	1.250	-	-	-	-	-	0.450	0.000	0.700	-	0.000
Euroland Value	1.500	0.750	2.000	0.375	0.750	-	-	-	-	-	-	-	-	-	0.450	0.000	0.600	-	0.000
Europe Value	1.500	0.750	2.000	0.375	0.750	-	-	-	-	-	1.000	-	-	-	0.450	0.000	0.600	-	0.000
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 (launched as at 17 June 2022)	1.500	0.750	2.000	0.375	0.750	-	-	-	-	-	-	-	-	-	0.000	0.600	-	0.000	-

*0.350% for share class S9; 1.100% for share class S45

Notes to the Financial Statements

for the period ended 30 September 2022 (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 W	Class X	Class Y	Class Z	Class ZP
a) Equity Sub-funds																			
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 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 (launched as at 18 May 2022)	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 (launched as at 2 September 2022)	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	-
Global Real Estate Equity	1.500	0.750	2.000	0.375	0.750	-	-	-	-	-	-	-	0.400	-	0.000	0.600	-	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	1.750	0.875	2.250	0.437	0.875	0.600	-	-	-	-	-	-	-	-	0.000	0.750	-	0.000	-
Thai Equity	1.500	0.750	2.000	0.375	0.750	0.600	-	-	-	-	-	-	-	-	0.000	0.700	-	0.000	-
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	-	-	-	-	-	-	0.250	-	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	-
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	-
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	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 (launched as at 27 September 2022)	1.250	0.625	1.550	0.250	0.625	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	-
Global 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	-
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	-	-	-	0.000	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	-
OTHER SUB-FUNDS																			
Euro Convertible Bond	1.200	0.600	1.600	0.300	0.600	0.650	-	-	-	-	-	-	#	-	0.000	0.550	1.000	0.000	-
Global Credit Floating Rate Fixed Term Bond 2022 - 1	0.600	0.300	0.900	0.150	0.300	-	-	-	-	-	0.400	-	-	-	0.000	0.250	-	0.000	-

** 0.750% for share class S4; 0.400% for share class S21

*** 0.600% for share class S6; 0.280% for share class S20

0.400% for share class S23; 0.150% for share class S27

Notes to the Financial Statements

for the period ended 30 September 2022 (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 W	Class X	Class Y	Class Z	Class ZP
OTHER SUB-FUNDS (continued)																			
Global Credit Floating Rate Fixed Term Bond 2023 - 1	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	0,500	2,000	0,250	0,750##	-	-	-	-	-	-	-	-	-	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	-

##Reduced fee of 0.5% rate applied until 31 August 2022. Since 1 September 2022, a rate of 0.75% has been applied.

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 2022, a total of EUR 82,500 has been charged as Independent Directors' fees.

Notes to the Financial Statements

for the period ended 30 September 2022 (continued)

4. Charges and expenses (continued)

d) Operating, Administrative and Servicing Expenses / Operating Currency Hedged Share Class Fees

The Company pays to the Management Company fees to cover certain Operating, Administrative and Servicing expenses and the execution of the currency hedging policy. The Management Company is responsible for discharging out of this fee, the expenses described below, inter alia, payable to the Depositary Bank, the Administration Agent and the Registrar and Transfer Agent or any other appointed entity. If the total actual expenses described below exceeds the total of Operating, Administrative and Services Expenses and the Operating Currency Hedged Share Class Fee set for each sub-fund and Share class, the excess of such expenses above such annual percentage will be borne directly by the Management Company or its affiliates, and equally the Management Company or its affiliates may retain any surplus.

- (i) Operating, Administrative and Servicing Expenses cover the ongoing custody/depositary fees and safekeeping charges payable to the Depositary Bank and its correspondent banks, fees for Fund accounting and administration services (including domiciliary services) payable to the Administration Agent and transfer agency fees for registrar and transfer agency services payable to the Registrar and Transfer Agent.

Operating, Administrative and Servicing Expenses also cover expenses relating to the creation of new sub-funds; the costs of the Subsidiaries (see paragraph (6) below); the Luxembourg asset-based tax d'abonnement, at the rate referred to under Section "Taxation" of the Company's Prospectus; fees and reasonable out-of-pocket expenses incurred by the Board of Directors; legal and auditing fees and expenses; ongoing registration and listing fees, including translation expenses; the costs and expenses of preparing, printing, and distributing the Company's Prospectus, Key Investor Information Documents, financial reports, statements and other documents made available directly or through intermediaries to its shareholders.

This fee is set, for each sub-fund and/or Class, at a fixed percentage of the Net Asset Value of the relevant sub-fund or Class specified in the Company's Prospectus dated August 2022 (as specified in the table on page 73 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, 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 2022 (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,	Class F, I, J, K,	Class X, SP	Class W
	M, N, P, R	L, S, Y, Z [~] , ZP	(maximum %)	
EQUITY SUB-FUNDS				
a) Equity sub-funds				
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 ^{^^}	0.20	0.00
Chinese Equity	0.40	0.30 [#]	0.20	0.00
Euroland Equity Smaller Companies	0.35	0.25 [^]	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 ^{^^}	0.20	0.00
Global Equity Circular Economy (launched as at 17 June 2022)	0.35	0.25	0.20	0.00
Global Equity Climate Change	0.35	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 ^{^^}	0.20	0.00
Global Lower Carbon Equity	0.35	0.25	0.20	0.00
Global Sustainable Equity Income (launched as at 18 May 2022)	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 (launched as at 2 September 2022)	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
Global Real Estate Equity	0.40	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 ^{^^^}	0.20	0.00
Indian Equity	0.40	0.30 ^{^^^}	0.20	0.00
Mexico Equity	0.40	0.30	0.25	0.00
Thai Equity	0.35	0.25	0.20	0.00
Turkey Equity	0.40	0.30	0.20	0.00

The following table shows the rates of Operating, Administrative and Servicing Expenses:

* 0.30% for share class S9, 0.25% for share class S45

** 0.20% for share class S

*** 0.40% for share class J

^x 0.20% for share class S33

^{yo} 0.20% for share class F, 0.25% for share class L

^{^^^} 0.30% for share class S24, 0.25% for share class S35, 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 Z share class

[†] 0.20% for share class S34

^{^^} 0.20% for share class J, 0.20% for share class S46

^{^^^} 0.20% for share class S42

[#] 0.20% for share class S43

Notes to the Financial Statements

for the period ended 30 September 2022 (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	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
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
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 (launched as at 27 September 2022)	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
Global Short Duration High Yield Bond	0.25	0.20 [^]	0.15	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

[^] 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

++ 0.12% for S17 Share class

+++ 0.12% for share class S17, 0.15% for share class Z

~0.11% for share class S16, 0.18 for share class I and 0.15 for share class F and J

^{##} 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 & S11

Notes to the Financial Statements

for the period ended 30 September 2022 (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	Class F, I, J, K, L, S, Y, Z [~] , ZP	Class X, SP (maximum %)	Class W
OTHER SUB-FUNDS				
Euro Convertible Bond	0.25	0.20 ^w	0.15	0.00
Global Credit Floating Rate Fixed Term Bond 2022 - 1	0.20 ^u	0.20	0.20	-
Global Credit Floating Rate Fixed Term Bond 2023 - 1	0.13 ^u	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 F & Z

~ 0.15% for share class K & Z & F

^w 0.25% for share class Y, 0.15% for share class Z, 0.15% for share class S23 (maximum %) and S27 (maximum %)

^{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.

[^]0.15% for share class 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.

6. Indian Equity and Global Emerging Markets Equity (the "sub-funds")

Some investments of the sub-funds Indian Equity and Global Emerging Markets Equity in India were made through HSBC GIF Mauritius Limited and HSBC GIF Mauritius No.2 Limited (the "Subsidiaries") respectively, which are wholly owned by the Company.

As part of this investment structure and in accordance with their investment objectives, the Indian Equity and Global Emerging Markets Equity sub-funds invested part of the net proceeds of the issue of their Shares in the Subsidiaries, with their registered offices at HSBC Centre, 18 Cyber City, Ebene, Mauritius and net proceeds allocated to the Subsidiaries were invested substantially in Indian equities and equity equivalent securities of companies which have their registered office in, and with an official listing on a major stock exchange or other Regulated Market of India.

All Income, expenses, receivables, payables and investments of the "Subsidiaries", are consolidated into the Statement of Net Assets and the Statement of Operations and Changes in Net Assets of the sub-funds.

Notes to the Financial Statements

for the period ended 30 September 2022 (continued)

6. Indian Equity and Global Emerging Markets Equity (the “sub-funds”) (continued)

Securities owned by the Subsidiaries are individually disclosed in the Portfolio of Investments of the sub-funds. Intercompany balances are eliminated on consolidation. The use of the Mauritius Subsidiaries and the tax treatment it is afforded is based on the law and practice currently in force in the relevant countries as understood by the Board of Directors. It is subject to any future changes and such changes may adversely affect the returns of the sub-funds. This includes any circumstances where the India Mauritius Double Taxation Treaty may not be applied or ceases to be applied, resulting from, inter alia, any future ruling by the Indian tax authorities.

In order to ensure the certainty of future tax treatment, the Board of Directors took the decision to no longer invest in India through the Subsidiaries and eventually to liquidate the latter as this will provide a more efficient and clearer investment management structure in the future.

During a transitional period, which was completed on 31 October 2016, the Indian Equity and Global Emerging Markets Equity sub-funds divested their holdings in the Subsidiaries and reinvested their assets in financial instruments directly in accordance with their investment objectives. This was undertaken in a number of tranches in order to minimise market impact and limit any risks. Following completion of the asset transition, the Board of Directors of the Subsidiaries appointed a liquidator on 13 December 2016 to oversee the liquidation of the Subsidiaries. The liquidation of HSBC GIF Mauritius No.2 Limited has been closed. The liquidation of HSBC GIF Mauritius Limited was finalised on 7 June 2022.

There are liquidation costs associated with liquidating the Subsidiaries which will be borne by HSBC Global Asset Management. In addition, there is the possibility that a retrospective tax assessment could be levied on the Subsidiaries for which the sub-funds will be liable. This liability will have to be borne out of the assets of the sub-funds which may have a negative impact on the sub-funds' NAV.

7. 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 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 2022 (continued)

7. 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.

8. 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 2022, being the last business day of the reporting period.

The following sub-funds are valued using prices available at different dates, prior and after 30 September 2022.

Sub-fund	Valuation date
Global Securitised Credit Bond	26-Sep-22
Global High Yield Securitised Credit Bond	26-Sep-22
Frontier Market	29-Sep-22

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 2022. However, these Net Asset Values would not have been significantly different from those shown in these financial statements except the following sub funds:

Sub Fund	Currency	% difference (in % of NAV)
Global Equity Sustainable Healthcare	USD	(1.94)
Global Lower Carbon Equity	USD	(1.29)
Global Sustainable Equity Income (launched as at 18 May 2022)	USD	(1.22)
Global Sustainable Long Term Equity (launched as at 2 September 2022)	USD	(1.28)
Global Equity Volatility Focused	USD	(1.06)
Economic Scale US Equity	USD	(1.82)
Global Bond Total Return	USD	(0.65)
Global High Yield Securitised Credit Bond	USD	(1.28)
Global Securitised Credit Bond	USD	(1.83)
RMB Fixed Income	USD	0.69
Multi-Strategy Target Return	EUR	(0.54)
US Income Focused	USD	(0.64)

Notes to the Financial Statements

for the period ended 30 September 2022 (continued)

8. Net asset value disclosures (continued)

b) Cross sub-fund investments

At 30 September 2022, the total cross sub-fund investments amounts to USD 378,858,515 and therefore the total combined net assets at the period end without cross sub-fund investments would amount to USD 29,089,162,497.

The following table shows the amounts of cross sub-fund investments made by each sub-fund:

Sub Fund	Investment value USD
Global Bond	1,832,074
Global Bond Total Return	7,771,523
Global Corporate Bond	56,471,771
Global Government Bond	117,564,690
Global High Income Bond	25,387,089
Global High Yield Bond	42,670,178
Global High Yield ESG Bond	963,959
Ultra Short Duration Bond	52,085,233
US Dollar Bond	6,169,828
Global Emerging Markets Multi-Asset Income	2,688,884
Managed Solutions - Asia Focused Conservative	15,493,045
Managed Solutions - Asia Focused Growth	7,998,015
Multi-Strategy Target Return	14,764,268
US Income Focused	26,997,960

9. Cash collateral information

As at 30 September 2022, the Company has paid/(received) the following cash collateral:

Sub-funds	Counterparty	Instrument type	Currency	Cash collateral in sub-fund currency
Asia Bond				
	J.P Morgan, London	Credit Default Swaps	USD	(250,000)
	State Street Bank and Trust Company	Forward Exchange Contracts	USD	270,000
Asia High Yield Bond				
	Australia and New Zealand Banking, Ballarat	Forward Exchange Contracts	USD	1,390,000
	BNP Paribas, New York	Credit Default Swaps	USD	610,000
	Credit Agricole	Forward Exchange Contracts	USD	(430,000)
	HSBC Bank, London	Credit Default Swaps, Forward Exchange Contracts	USD	(1,150,000)
	J.P Morgan, London	Credit Default Swaps	USD	(2,250,000)
	Merrill Lynch International	Credit Default Swaps, Forward Exchange Contracts	USD	630,000
	State Street Bank and Trust Company	Forward Exchange Contracts	USD	600,000
	West Banking Corporation	Forward Exchange Contracts	USD	880,000
Brazil Bond				
	J.P Morgan, London	Interest Rate Swaps	USD	220,000
	Morgan Stanley, London	Forward Exchange Contracts	USD	60,000
Euro Bond Total Return				
	Barclays Bank, Plc	Forward Exchange Contracts	EUR	170,000
	HSBC Bank, London	Futures	EUR	(200,000)
	Société Générale, Paris	Credit Default Swaps	EUR	666,367
Euro Credit Bond				
	Barclays Bank, Plc	Credit Default Swaps	EUR	370,000
	HSBC Bank, London	Futures	EUR	(450,000)
	Société Générale, Paris	Credit Default Swaps	EUR	824,167

Notes to the Financial Statements

for the period ended 30 September 2022 (continued)

9. Cash collateral information (continued)

Sub-funds	Counterparty	Instrument type	Currency	Cash collateral in sub-fund currency
GEM Debt Total Return				
	Barclays Bank, Plc	Interest Rate Swaps, Forward Exchange Contracts, Futures	USD	3,340,888
	Barclays Bank, Plc	Interest Rate Swaps, Forward Exchange Contracts, Futures	USD	(444,315)
	Barclays Bank, Plc	Interest Rate Swaps, Forward Exchange Contracts, Futures	USD	(638,811)
	Barclays Bank, Plc	Interest Rate Swaps, Forward Exchange Contracts, Futures	USD	(588,481)
	Barclays Bank, Plc	Interest Rate Swaps, Forward Exchange Contracts, Futures	USD	1,565,254
	Barclays Bank, Plc	Interest Rate Swaps, Forward Exchange Contracts, Futures	USD	171,064
	BNP Paribas, New York	Forward Exchange Contracts	USD	(1,404,000)
	Citibank	Interest Rate Swaps, Forward Exchange Contracts	USD	275,619
	Deutsche Bank, New York	Forward Exchange Contracts	USD	80,000
	Goldman Sachs	Forward Exchange Contracts	USD	560,000
	J.P Morgan, London	Forward Exchange Contracts	USD	(408,000)
	Merrill Lynch International	Forward Exchange Contracts	USD	(230,000)
	Morgan Stanley, London	Forward Exchange Contracts	USD	620,000
	Standard Chartered Bank	Interest Rate Swaps, Forward Exchange Contracts	USD	1,090,000
	UBS	Forward Exchange Contracts	USD	1,940
Global Bond Total Return				
	Goldman Sachs	Credit Default Swaps	USD	(400,163)
	J.P Morgan, London	Credit Default Swaps, Forward Exchange Contracts	USD	(1,389,950)
Global Corporate Bond				
	Barclays Bank, Plc	Credit Default Swaps, Forward Exchange Contracts	USD	(14,734,827)
	Credit Agricole	Forward Exchange Contracts	USD	(20,670,000)
	Royal Bank of Canada, London	Forward Exchange Contracts	USD	352,674
Global Emerging Markets Bond				
	Barclays Bank, Plc	Credit Default Swaps, Forward Exchange Contracts, Futures	USD	78,331,623
	Merrill Lynch International	Forward Exchange Contracts	USD	(270,000)
	Morgan Stanley, London	Credit Default Swaps	USD	(100,000)
Global Emerging Markets ESG Bond				
	Morgan Stanley, London	Credit Default Swaps	USD	240,000
Global Emerging Markets ESG Local Debt				
	Barclays Bank, Plc	Interest Rate Swaps, Forward Exchange Contracts, Futures	USD	3,444,527
	Barclays Bank, Plc	Interest Rate Swaps, Forward Exchange Contracts, Futures	USD	(326,985)
	Barclays Bank, Plc	Interest Rate Swaps, Forward Exchange Contracts, Futures	USD	(803,195)
	Barclays Bank, Plc	Interest Rate Swaps, Forward Exchange Contracts, Futures	USD	(1,058,658)
	Barclays Bank, Plc	Interest Rate Swaps, Forward Exchange Contracts, Futures	USD	115,496
	Barclays Bank, Plc	Interest Rate Swaps, Forward Exchange Contracts, Futures	USD	(74,042)
	BNP Paribas, New York	Forward Exchange Contracts	USD	(450,000)
	Citibank	Forward Exchange Contracts	USD	18,478
	Deutsche Bank, New York	Credit Default Swaps	USD	1,169,999
	Goldman Sachs	Forward Exchange Contracts	USD	80,000
	J.P Morgan, London	Interest Rate Swaps, Forward Exchange Contracts	USD	(160,000)
	Merrill Lynch International	Forward Exchange Contracts	USD	280,000
	Morgan Stanley, London	Forward Exchange Contracts, Futures	USD	370,000
	Standard Chartered Bank	Forward Exchange Contracts	USD	(620,000)
	UBS	Forward Exchange Contracts	USD	390,000

Notes to the Financial Statements

for the period ended 30 September 2022 (continued)

9. Cash collateral information (continued)

Sub-funds	Counterparty	Instrument type	Currency	Cash collateral in sub-fund currency
Global Emerging Markets Local Debt				
	Barclays Bank, Plc	Interest Rate Swaps, Forward Exchange Contracts, Futures	USD	9,782,874
	Barclays Bank, Plc	Interest Rate Swaps, Forward Exchange Contracts, Futures	USD	(2,286,024)
	Barclays Bank, Plc	Interest Rate Swaps, Forward Exchange Contracts, Futures	USD	(3,374,998)
	Barclays Bank, Plc	Interest Rate Swaps, Forward Exchange Contracts, Futures	USD	(3,496,801)
	Barclays Bank, Plc	Interest Rate Swaps, Forward Exchange Contracts, Futures	USD	1,535,582
	Barclays Bank, Plc	Interest Rate Swaps, Forward Exchange Contracts, Futures	USD	(1,389,534)
	BNP Paribas, New York	Forward Exchange Contracts	USD	1,410,531
	BNP Paribas, New York	Forward Exchange Contracts	USD	(4,289,286)
	Citibank	Forward Exchange Contracts	USD	135,933
	Citibank	Forward Exchange Contracts	USD	3,415,696
	Credit Suisse International, London	Forward Exchange Contracts	USD	(60,000)
	Deutsche Bank, New York	Forward Exchange Contracts	USD	(1,743)
	Goldman Sachs	Forward Exchange Contracts	USD	1,580,000
	HSBC Bank, London	Forward Exchange Contracts, Futures	USD	370,000
	J.P Morgan, London	Interest Rate Swaps, Forward Exchange Contracts	USD	170
	J.P Morgan, London	Interest Rate Swaps, Forward Exchange Contracts	USD	1,240,072
	Merrill Lynch International	Forward Exchange Contracts	USD	2,819,976
	Morgan Stanley, London	Forward Exchange Contracts	USD	5,220,000
	Standard Chartered Bank	Forward Exchange Contracts	USD	1,468,756
	Standard Chartered Bank	Forward Exchange Contracts	USD	383,984
	UBS	Forward Exchange Contracts	USD	450,000
Global ESG Corporate Bond				
	Credit Agricole	Forward Exchange Contracts	USD	(940,000)
	UBS	Forward Exchange Contracts	USD	(1,340,000)
Global Government Bond				
	J.P Morgan, London	Interest Rate Swaps	USD	4,560,150
Global High Income Bond				
	Barclays Bank, Plc	Credit Default Swaps, Forward Exchange Contracts, Futures	USD	106,847
	Barclays Bank, Plc	Credit Default Swaps, Forward Exchange Contracts, Futures	USD	9,460,011
	BNP Paribas, New York	Forward Exchange Contracts	USD	60,000
	Credit Agricole	Forward Exchange Contracts	USD	(2,840,000)
	J.P Morgan, London	Forward Exchange Contracts, Futures	USD	(3,010,000)
Global High Yield Bond				
	Barclays Bank, Plc	Credit Default Swaps	USD	(1,324,151)
	Merrill Lynch International	Forward Exchange Contracts	USD	(240,000)
	Société Générale, Paris	Forward Exchange Contracts	USD	(2,331,566)
Global High Yield ESG Bond				
	Credit Agricole	Forward Exchange Contracts	USD	(160,000)
Global Inflation Linked Bond				
	J.P Morgan, London	Interest Rate Swaps, Forward Exchange Contracts	USD	260,000
Global Lower Carbon Bond				
	Barclays Bank, Plc	Credit Default Swaps, Forward Exchange Contracts	USD	(712,628)
	BNP Paribas, New York	Forward Exchange Contracts	USD	(20,000)
	Credit Agricole	Forward Exchange Contracts	USD	(1,020,000)

Notes to the Financial Statements

for the period ended 30 September 2022 (continued)

9. Cash collateral information (continued)

Sub-funds	Counterparty	Instrument type	Currency	Cash collateral in sub-fund currency
Global Short Duration Bond				
	Goldman Sachs	Credit Default Swaps	USD	(320,000)
	J.P Morgan, London	Credit Default Swaps, Forward Exchange Contracts	USD	(420,000)
Global Short Duration High Yield Bond				
	Merrill Lynch International	Forward Exchange Contracts	USD	(430,000)
	Société Générale, Paris	Forward Exchange Contracts	USD	197,000
India Fixed Income				
	HSBC Bank, London	Forward Exchange Contracts	USD	660,000
RMB Fixed Income				
	Australia and New Zealand Banking, Ballarat	Forward Exchange Contracts	USD	260,000
	Credit Agricole	Forward Exchange Contracts	USD	270,000
	HSBC Bank, London	Forward Exchange Contracts	USD	580,000
	J.P Morgan, London	Forward Exchange Contracts	USD	(270,000)
	Merrill Lynch International	Forward Exchange Contracts	USD	260,000
	State Street Bank and Trust Company	Forward Exchange Contracts	USD	270,000
	UBS	Forward Exchange Contracts	USD	(300,000)
	West Banking Corporation	Forward Exchange Contracts	USD	(520,000)
US Dollar Bond				
	Barclays Bank, Plc	Credit Default Swaps	USD	1,139,044
US High Yield Bond				
	Barclays Bank, Plc	Credit Default Swaps, Forward Exchange Contracts	USD	29,608
Global Credit Floating Rate Fixed Term Bond 2022 - 1				
	Barclays Bank, Plc	Interest Rate Swaps	USD	(684,398)
Global Credit Floating Rate Fixed Term Bond 2023 - 1				
	Barclays Bank, Plc	Interest Rate Swaps	USD	(8,926,550)
	BNP Paribas, New York	Forward Exchange Contracts	USD	(5,770,000)
	Goldman Sachs	Forward Exchange Contracts	USD	(4,060,000)
	J.P Morgan, London	Forward Exchange Contracts	USD	(790,000)
	Merrill Lynch International	Forward Exchange Contracts	USD	(2,100,000)
	Standard Chartered Bank	Forward Exchange Contracts	USD	(780,000)
Global Credit Floating Rate Fixed Term Bond 2023 - 2				
	Barclays Bank, Plc	Interest Rate Swaps	USD	(12,643,670)
	BNP Paribas, New York	Forward Exchange Contracts	USD	(360,000)
	J.P Morgan, London	Forward Exchange Contracts	USD	1,550,000
	Merrill Lynch International	Forward Exchange Contracts	USD	(2,870,000)
	Standard Chartered Bank	Forward Exchange Contracts	USD	(4,450,000)
Global Emerging Markets Multi-Asset Income				
	Barclays Bank, Plc	Interest Rate Swaps, Credit Default Swaps, Forward Exchange Contracts	USD	(114,856)
	Barclays Bank, Plc	Interest Rate Swaps, Credit Default Swaps, Forward Exchange Contracts	USD	(4,143)
	Barclays Bank, Plc	Interest Rate Swaps, Credit Default Swaps, Forward Exchange Contracts	USD	(21,588)
	Barclays Bank, Plc	Interest Rate Swaps, Credit Default Swaps, Forward Exchange Contracts	USD	(79,257)
	Barclays Bank, Plc	Interest Rate Swaps, Credit Default Swaps, Forward Exchange Contracts	USD	58,958
	Barclays Bank, Plc	Interest Rate Swaps, Credit Default Swaps, Forward Exchange Contracts	USD	(41,944)
	BNP Paribas, New York	Forward Exchange Contracts	USD	(20,000)
	Citibank	Forward Exchange Contracts	USD	264,299
	Goldman Sachs	Forward Exchange Contracts	USD	30,000
	Merrill Lynch International	Forward Exchange Contracts	USD	410,000
	Morgan Stanley, London	Forward Exchange Contracts	USD	(120,000)
	Standard Chartered Bank	Forward Exchange Contracts	USD	(20,002)

Notes to the Financial Statements

for the period ended 30 September 2022 (continued)

9. Cash collateral information (continued)

Sub-funds	Counterparty	Instrument type	Currency	Cash collateral in sub-fund currency
Multi-Asset Style Factors				
	Barclays Bank, Plc	Forward Exchange Contracts	EUR	(3,800,000)
	BNP Paribas, New York	Forward Exchange Contracts	EUR	1,150,000
	Credit Agricole	Interest Rate Swaps, Forward Exchange Contracts	EUR	(11,773,097)
	HSBC Bank, London	Interest Rate Swaps, Forward Exchange Contracts, Futures	EUR	6,978,635
	HSBC Bank, London	Interest Rate Swaps, Forward Exchange Contracts, Futures	EUR	4,125,348
	HSBC Bank, London	Interest Rate Swaps, Forward Exchange Contracts, Futures	EUR	(100,626)
	HSBC Bank, London	Interest Rate Swaps, Forward Exchange Contracts, Futures	EUR	(3,425,744)
	HSBC Bank, London	Interest Rate Swaps, Forward Exchange Contracts, Futures	EUR	3,636,551
	Merrill Lynch International	Forward Exchange Contracts	EUR	(759,942)
	Morgan Stanley, London	Forward Exchange Contracts	EUR	(8,950,000)
	Royal Bank of Canada, London	Forward Exchange Contracts	EUR	3,830,000
	Société Générale, Paris	Forward Exchange Contracts, Futures	EUR	170,000
	UBS	Forward Exchange Contracts	EUR	3,300,000
Multi-Strategy Target Return				
	Credit Agricole	Interest Rate Swaps, Forward Exchange Contracts	EUR	(260,000)
	HSBC Bank, London	Interest Rate Swaps, Forward Exchange Contracts, Options, Futures	EUR	(143,824)
	HSBC Bank, London	Interest Rate Swaps, Forward Exchange Contracts, Options, Futures	EUR	(127,698)
	HSBC Bank, London	Interest Rate Swaps, Forward Exchange Contracts, Options, Futures	EUR	(27,936)
	HSBC Bank, London	Interest Rate Swaps, Forward Exchange Contracts, Options, Futures	EUR	(697,553)
	HSBC Bank, London	Interest Rate Swaps, Forward Exchange Contracts, Options, Futures	EUR	103,545
	Merrill Lynch International	Forward Exchange Contracts	EUR	(200,000)
	Morgan Stanley, London	Forward Exchange Contracts	EUR	(1,030,000)
	Société Générale, Paris	Total Return Swaps, Forward Exchange Contracts, Futures	EUR	550,000
	UBS	Forward Exchange Contracts	EUR	430,000
US Income Focused				
	Barclays Bank, Plc	Credit Default Swaps, Forward Exchange Contracts, Futures	USD	(100,139)

10. Dividends

Most distributing fund share classes in issue as at 30 September 2022 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).

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. If investors do not have access to the internet they can apply in writing at the registered office of the Company.

Notes to the Financial Statements

for the period ended 30 September 2022 (continued)

10. Dividends (continued)

The Company paid the following per share dividends (ex-date) during the period ended 30 September 2022:

Sub-Fund	Currency	Apr-2022	May-2022	Jun-2022	Jul-2022	Aug-2022	Sep-2022
Asia ex Japan Equity							
BD	USD	-	-	-	0.079787	-	-
BD GBP*	USD	-	-	-	0.356496	-	-
ID	USD	-	-	-	0.597255	-	-
ZD	USD	-	-	-	1.268498	-	-
Asia ex Japan Equity Smaller Companies							
BD	USD	-	-	-	0.100491	-	-
BD GBP*	USD	-	-	-	0.234523	-	-
ID	USD	-	-	-	0.204551	-	-
XD	USD	-	-	-	0.260663	-	-
Asia Pacific ex Japan Equity High Dividend							
AM2	USD	0.036294	0.036339	0.036937	0.034217	0.041043	0.037804
AM2 HKD*	USD	0.004659	0.004672	0.004750	0.004400	0.005282	0.004861
AM30 RMB*	USD	0.007869	0.008041	0.006420	0.005461	0.005257	0.004332
AS	USD	-	-	-	0.282392	-	-
BS GBP*	USD	-	-	-	0.332639	-	-
S9S	USD	-	-	-	0.224541	-	-
XD	USD	-	-	-	0.424937	-	-
XM2	USD	0.031895	0.031962	0.032512	0.030146	0.036188	0.033360
ZM2	USD	0.033604	0.033686	0.034291	0.031807	0.038208	0.035250
ZS	USD	-	-	-	0.412370	-	-
XD EUR*	USD	-	-	-	0.411054	-	-
BD EUR*	USD	-	-	-	0.411182	-	-
China A-shares Equity							
BD	USD	-	-	-	0.064172	-	-
Chinese Equity							
BD	USD	-	-	-	0.089643	-	-
BD GBP*	USD	-	-	-	0.156855	-	-
ID	USD	-	-	-	0.840898	-	-
ZD	USD	-	-	-	2.139422	-	-
Euroland Equity Smaller Companies							
ID	EUR	-	-	-	0.327607	-	-
Euroland Value							
AD	EUR	-	-	-	0.199515	-	-
ADH USD*	EUR	-	-	-	0.040082	-	-
ID	EUR	-	-	-	0.643920	-	-
ZD	EUR	-	-	-	0.924256	-	-
Europe Value							
AD	EUR	-	-	-	0.469696	-	-
ED	EUR	-	-	-	0.253888	-	-
ID	EUR	-	-	-	0.190580	-	-
PD	EUR	-	-	-	0.673282	-	-
ZD	EUR	-	-	-	1.176389	-	-
Global Emerging Markets Equity							
AD	USD	-	-	-	0.007879	-	-
AD GBP*	USD	-	-	-	0.007086	-	-
BD GBP*	USD	-	-	-	0.172653	-	-
PD	USD	-	-	-	0.076000	-	-
S1D	USD	-	-	-	0.110521	-	-
ZD	USD	-	-	-	0.390994	-	-
Global Equity Climate Change							
ZQ1	USD	-	-	0.081412	-	-	0.030152
Global Infrastructure Equity							
ZD	USD	-	-	-	0.005521	-	-
ZQ1	USD	-	-	0.056207	-	-	0.057953
Global Lower Carbon Equity							
AD	USD	-	-	-	0.068149	-	-
AD HKD*	USD	-	-	-	0.008427	-	-
ID	USD	-	-	-	0.153648	-	-
ZQ1	USD	-	-	0.090607	-	-	0.047854
Global Sustainable Equity Income (launched as at 18 May 2022)							
ZQ1	USD	-	-	0.039528	-	-	0.054707
Global Sustainable Long Term Dividend							
AM2	USD	0.022032	0.021209	0.021249	0.020594	0.020292	0.023527
AM2 HKD*	USD	0.002836	0.002735	0.002740	0.002656	0.002619	0.003034
AQ2	USD	-	-	0.063757	-	-	0.070572
EQ2	USD	-	-	0.061617	-	-	0.068117
ZBFIX8.5	USD	1.283855	-	1.168980	-	1.196913	-
ZM2	USD	0.022054	0.021257	0.021328	0.020697	0.020420	0.023709

* 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 2022 (continued)

10. Dividends (continued)

Sub-Fund	Currency	Apr-2022	May-2022	Jun-2022	Jul-2022	Aug-2022	Sep-2022
Global Sustainable Long Term Dividend (continued)							
IQ	USD	-	-	0.034593	-	-	0.003772
Hong Kong Equity							
AD	USD	-	-	-	0.009079	-	-
AD HKD*	USD	-	-	-	0.000104	-	-
BD GBP*	USD	-	-	-	0.156619	-	-
PD	USD	-	-	-	0.733346	-	-
ZD	USD	-	-	-	2.549668	-	-
BRIC Equity							
AD	USD	-	-	-	0.405922	-	-
AD GBP*	USD	-	-	-	0.412421	-	-
BD GBP*	USD	-	-	-	0.506495	-	-
M2D	USD	-	-	-	0.555934	-	-
BRIC Markets Equity							
AD	USD	-	-	-	0.272722	-	-
BD	USD	-	-	-	0.340317	-	-
Frontier Markets							
AD	USD	-	-	-	0.725712	-	-
AD EUR*	USD	-	-	-	0.179094	-	-
ID	USD	-	-	-	2.043917	-	-
XD	USD	-	-	-	0.227624	-	-
ZD	USD	-	-	-	0.561691	-	-
Global Equity Volatility Focused							
AM2	USD	0.029466	0.030541	0.031242	0.031154	0.030322	0.028045
AM2 HKD*	USD	0.003793	0.003938	0.004030	0.004017	0.003913	0.003617
AM3O AUD*	USD	0.015777	0.015510	0.015625	0.018337	0.015523	0.014159
AM3O CAD*	USD	0.022845	0.022664	0.024121	0.023122	0.021381	0.021666
AM3O EUR*	USD	0.015031	0.013774	0.010655	0.006431	0.002600	0.003757
AM3O RMB*	USD	0.007824	0.008261	0.006192	0.005449	0.003836	0.002987
AM3O SGD*	USD	0.021065	0.020237	0.022429	0.019526	0.020420	0.017073
Global Real Estate Equity							
AD	USD	-	-	-	0.055216	-	-
AM2	USD	0.026309	0.025686	0.025169	0.025956	0.026201	0.026232
AM3O SGD*	USD	0.018704	0.017011	0.017959	0.016426	0.017647	0.016289
BQ1	USD	-	-	0.086971	-	-	0.094217
ID	USD	-	-	-	0.152272	-	-
ZBFIX8.5	USD	1.141078	-	1.001718	-	1.000404	-
ZD	USD	-	-	-	0.267619	-	-
ZM2	USD	0.029393	0.028738	0.028204	0.029132	0.029447	0.029529
ZQ1	USD	-	-	0.074712	-	-	0.082824
Brazil Equity							
AD	USD	-	-	-	0.466309	-	-
AD GBP*	USD	-	-	-	0.227715	-	-
AD HKD*	USD	-	-	-	0.015126	-	-
BD	USD	-	-	-	0.268121	-	-
BD GBP*	USD	-	-	-	0.328620	-	-
ED	USD	-	-	-	0.385369	-	-
ID	USD	-	-	-	0.623441	-	-
S3D	USD	-	-	-	0.689070	-	-
Economic Scale US Equity							
AD	USD	-	-	-	0.238142	-	-
ADH EUR*	USD	-	-	-	0.174468	-	-
BD	USD	-	-	-	0.084997	-	-
BD GBP*	USD	-	-	-	0.137583	-	-
ID	USD	-	-	-	0.194939	-	-
PD	USD	-	-	-	0.401640	-	-
XD	USD	-	-	-	0.149456	-	-
YD	USD	-	-	-	0.227918	-	-
ZD	USD	-	-	-	0.755958	-	-
Indian Equity							
ZD	USD	-	-	-	1.637954	-	-
Thai Equity							
AD	USD	-	-	-	0.147419	-	-
Turkey Equity							
AD	EUR	-	-	-	0.320846	-	-
AD GBP*	EUR	-	-	-	0.271433	-	-
BD	EUR	-	-	-	0.252048	-	-
BD GBP*	EUR	-	-	-	0.336043	-	-

* 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 2022 (continued)

10. Dividends (continued)

Sub-Fund	Currency	Apr-2022	May-2022	Jun-2022	Jul-2022	Aug-2022	Sep-2022
Asia Bond							
AM2	USD	0.037850	0.040420	0.041050	0.039520	0.039220	0.037610
AM3H SGD*	USD	0.026867	0.027643	0.029112	0.025978	0.026895	0.024123
IDH EUR*	USD	-	-	-	0.322809	-	-
XDH EUR*	USD	-	-	-	0.341046	-	-
ZDH EUR*	USD	-	-	-	0.414795	-	-
ZQ1	USD	-	-	0.079610	-	-	0.077288
ZQ1H AUD*	USD	-	-	0.055309	-	-	0.051289
ZQ1H CHF*	USD	-	-	0.079711	-	-	0.076827
ZQ1H EUR*	USD	-	-	0.082276	-	-	0.075309
ZQ1H GBP*	USD	-	-	0.097171	-	-	0.088493
ZQ1H SGD*	USD	-	-	0.056427	-	-	0.054014
FDH EUR*	USD	-	-	-	0.122495	-	-
Asia ESG Bond							
AM2	USD	0.042199	0.047157	0.048294	0.045871	0.045825	0.043739
AM2 HKD*	USD	0.005411	0.006048	0.006195	0.005883	0.005877	0.005609
AM3O AUD*	USD	0.026961	0.029600	0.029609	0.030251	0.028602	0.026052
AM3O EUR*	USD	0.033319	0.036970	0.034671	0.027518	0.025739	0.025774
AM3O GBP*	USD	0.053165	0.059025	0.056022	0.048877	0.045442	0.042843
AM3O RMB*	USD	0.008955	0.009940	0.008432	0.007518	0.006330	0.005509
AM3O SGD*	USD	0.030749	0.033268	0.035111	0.031212	0.032366	0.028995
AM3O HKD*	USD	0.005066	0.005413	0.005160	0.004644	0.004700	0.004992
Asia High Yield Bond							
ADH EUR*	USD	-	-	-	0.227120	-	-
AM	USD	0.030728	0.033653	0.051185	0.034204	0.035007	0.035403
AM2	USD	0.074335	0.076900	0.077788	0.069209	0.070261	0.066871
AM2 HKD*	USD	0.008928	0.009250	0.009359	0.008329	0.008457	0.008048
AM3H AUD*	USD	0.050334	0.051249	0.050649	0.046877	0.046489	0.041632
AM3H SGD*	USD	0.050095	0.051187	0.052164	0.045091	0.046517	0.042257
BD	USD	-	-	-	0.499143	-	-
BDH EUR*	USD	-	-	-	0.574723	-	-
IM2	USD	0.068035	0.070416	0.071281	0.063493	0.064498	0.061424
PM2	USD	0.074515	0.077090	0.078012	0.069431	0.070495	0.067117
PM3H AUD*	USD	0.050422	0.051348	0.050759	0.046996	0.046614	0.041742
PM3H EUR*	USD	0.069643	0.071925	0.069691	0.057354	0.056411	0.053784
PM3H SGD*	USD	0.053994	0.055181	0.056243	0.048630	0.050188	0.045596
XD	USD	-	-	-	0.572541	-	-
XM2	USD	0.069685	0.072136	0.073028	0.065082	0.066110	0.062979
ZBFIX8.5H	USD	0.760999	-	0.671696	-	0.586172	-
ZQ1	USD	-	-	0.144250	-	-	0.130309
ZQ1H AUD*	USD	-	-	0.100564	-	-	0.086554
ZQ1H CHF*	USD	-	-	0.144092	-	-	0.128802
ZQ1H EUR*	USD	-	-	0.149103	-	-	0.126588
ZQ1H GBP*	USD	-	-	0.178620	-	-	0.150944
ZQ1H JPY*	USD	-	-	1.093047	-	-	1.011189
ZQ1H SGD*	USD	-	-	0.103360	-	-	0.091838
IM3H SGD*	USD	0.050814	0.051952	0.052973	0.045846	0.047326	0.043014
BDH CHF*	USD	-	-	-	0.337225	-	-
S40M2	USD	-	-	0.105253	0.093779	0.095263	0.090763
Asian Currencies Bond							
AD	USD	-	-	-	0.296998	-	-
ID EUR*	USD	-	-	-	0.500933	-	-
ZD	USD	-	-	-	0.484474	-	-
Brazil Bond							
AD	USD	-	-	-	0.304675	-	-
ED	USD	-	-	-	0.349794	-	-
ZD	USD	-	-	-	0.391461	-	-
Euro Bond							
ID	EUR	-	-	-	0.028541	-	-
Euro Bond Total Return							
AD	EUR	-	-	-	0.011748	-	-
ID	EUR	-	-	-	0.065943	-	-
Euro Credit Bond							
ID	EUR	-	-	-	0.004063	-	-
XD	EUR	-	-	-	0.020726	-	-

* 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.

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for the period ended 30 September 2022 (continued)

10. Dividends (continued)

Sub-Fund	Currency	Apr-2022	May-2022	Jun-2022	Jul-2022	Aug-2022	Sep-2022
Euro High Yield Bond							
AD	EUR	-	-	-	0.450926	-	-
AM2	EUR	0.030052	0.036980	0.037742	0.036517	0.036350	0.034296
BD	EUR	-	-	-	0.307188	-	-
ED	EUR	-	-	-	0.451744	-	-
ID	EUR	-	-	-	0.936131	-	-
S8D	EUR	-	-	-	0.322877	-	-
XD	EUR	-	-	-	0.284810	-	-
ZQ1	EUR	-	-	0.085697	-	-	0.087337
GEM Debt Total Return							
BDH EUR*	USD	-	-	-	0.331666	-	-
L1D	USD	-	-	-	0.413641	-	-
L1DH EUR*	USD	-	-	-	0.326099	-	-
M1D	USD	-	-	-	0.363410	-	-
M1D EUR*	USD	-	-	-	0.362737	-	-
M1DH EUR*	USD	-	-	-	0.311901	-	-
N1DH EUR*	USD	-	-	-	0.362890	-	-
XDH EUR*	USD	-	-	-	0.360276	-	-
ZDH EUR*	USD	-	-	-	0.442040	-	-
Global Bond							
AD	USD	-	-	-	0.046016	-	-
AM2 HKD*	USD	0.002206	0.002460	0.002572	0.002506	0.002454	0.002300
PD	USD	-	-	-	0.066967	-	-
ZD	USD	-	-	-	0.173614	-	-
Global Corporate Bond							
BQ1H GBP*	USD	-	-	0.067892	-	-	0.066461
ZBFIX8.5H	USD	0.903787	-	0.798517	-	0.787654	-
ZD	USD	-	-	-	0.247132	-	-
ZDH GBP*	USD	-	-	-	0.294253	-	-
ZM1H JPY*	USD	0.115010	0.134185	0.171723	0.128809	0.134991	0.153358
ZQ1	USD	-	-	0.061927	-	-	0.065415
ZQ1H AUD*	USD	-	-	0.041299	-	-	0.041554
ZQ1H CHF*	USD	-	-	0.054233	-	-	0.056601
ZQ1H EUR*	USD	-	-	0.056548	-	-	0.056114
ZQ1H GBP*	USD	-	-	0.072884	-	-	0.071927
ZQ1H JPY*	USD	-	-	0.426320	-	-	0.418435
ZQ1H SGD*	USD	-	-	0.041038	-	-	0.042557
Global Emerging Markets Bond							
AD	USD	-	-	-	0.705438	-	-
AD GBP*	USD	-	-	-	0.397404	-	-
ADH EUR*	USD	-	-	-	0.349117	-	-
AM2	USD	0.110376	0.111088	0.108422	0.099256	0.101527	0.093146
AM2 HKD*	USD	0.005555	0.005599	0.005466	0.005005	0.005119	0.004696
AM3H AUD*	USD	0.025808	0.025459	0.024170	0.023419	0.022951	0.019985
AM3H EUR*	USD	0.033077	0.032913	0.029661	0.023725	0.023076	0.021732
AM3H SGD*	USD	0.028357	0.027915	0.027770	0.024161	0.025416	0.022041
BD GBP*	USD	-	-	-	0.449904	-	-
BQ1H GBP*	USD	-	-	0.070753	-	-	0.126359
ED	USD	-	-	-	0.516105	-	-
ID	USD	-	-	-	0.671261	-	-
ID EUR*	USD	-	-	-	0.411173	-	-
IDH EUR*	USD	-	-	-	0.475954	-	-
PD	USD	-	-	-	0.505912	-	-
XDH EUR*	USD	-	-	-	0.535602	-	-
ZBFIX8.5H	USD	0.813137	-	0.706320	-	0.654622	-
ZD	USD	-	-	-	0.817996	-	-
ZM1H JPY*	USD	0.223884	0.216196	0.249034	0.207094	0.220493	0.210110
ZQ1	USD	-	-	0.097310	-	-	0.095677
ZQ1H AUD*	USD	-	-	0.070881	-	-	0.066357
ZQ1H CHF*	USD	-	-	0.087264	-	-	0.085070
ZQ1H EUR*	USD	-	-	0.089522	-	-	0.082824
ZQ1H GBP*	USD	-	-	0.115339	-	-	0.106101
ZQ1H JPY*	USD	-	-	0.700610	-	-	0.643201
ZQ1H SGD*	USD	-	-	0.065757	-	-	0.063706
Global Emerging Markets ESG Bond							
ZQ1	USD	-	-	0.110968	-	-	0.116051
ZQ1H EUR*	USD	-	-	0.093344	-	-	0.140482
ZQ1H GBP*	USD	-	-	0.136536	-	-	0.159467
Global Emerging Markets ESG Local Debt							
ZD	USD	-	-	-	0.374088	-	-
ZQ1	USD	-	-	0.109463	-	-	0.108792
Global Emerging Markets Local Debt							
AD	USD	-	-	-	0.093487	-	-
BD GBP*	USD	-	-	-	0.191211	-	-
ID	USD	-	-	-	0.165567	-	-
ID EUR*	USD	-	-	-	0.172069	-	-

* 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 2022 (continued)

10. Dividends (continued)

Sub-Fund	Currency	Apr-2022	May-2022	Jun-2022	Jul-2022	Aug-2022	Sep-2022
Global Emerging Markets Local Debt (continued)							
XD	USD	-	-	-	0.139259	-	-
ZBFIX8.5	USD	0.955587	-	0.899465	-	0.885205	-
ZD	USD	-	-	-	0.221802	-	-
ZM2	USD	0.026046	0.034007	0.035508	0.033685	0.033792	0.032245
ZQ1	USD	-	-	0.055719	-	-	0.067821
Global ESG Corporate Bond							
ZQ1	USD	-	-	0.036082	-	-	0.043642
ZQ1H EUR*	USD	-	-	0.037242	-	-	0.043501
ZQ1H GBP*	USD	-	-	0.045371	-	-	0.051157
Global Government Bond							
BQ1H GBP*	USD	-	-	0.016783	-	-	0.032286
ZBFIX8.5H	USD	0.891226	-	0.792738	-	0.786578	-
ZD	USD	-	-	-	0.063809	-	-
ZM1H JPY*	USD	0.029286	0.045260	0.076194	0.052437	0.062321	0.079574
ZQ1	USD	-	-	0.021790	-	-	0.029622
ZQ1H AUD*	USD	-	-	0.014858	-	-	0.019434
ZQ1H CHF*	USD	-	-	0.019478	-	-	0.026317
ZQ1H EUR*	USD	-	-	0.020345	-	-	0.026141
ZQ1H GBP*	USD	-	-	0.025784	-	-	0.033022
ZQ1H JPY*	USD	-	-	0.150699	-	-	0.191830
ZQ1H SGD*	USD	-	-	0.015014	-	-	0.020165
Global Green Bond							
ZQ1	USD	-	-	0.035267	-	-	0.035418
Global High Income Bond							
AD	USD	-	-	-	0.272585	-	-
ADH EUR*	USD	-	-	-	0.217676	-	-
AM2	USD	0.037696	0.042283	0.043928	0.046040	0.046051	0.051859
AM3H AUD*	USD	0.021634	0.023834	0.024334	0.027664	0.026196	0.028562
AM3H EUR*	USD	0.025775	0.028858	0.027630	0.025402	0.023807	0.030985
AM3H RMB*	USD	0.007902	0.008754	0.007410	0.007202	0.006091	0.006379
AM3H SGD*	USD	0.027999	0.030280	0.032560	0.031951	0.033124	0.035329
BD	USD	-	-	-	0.282705	-	-
ID	USD	-	-	-	0.295587	-	-
IM2	USD	0.038439	0.043139	0.044848	0.047047	0.047086	0.053057
XDH EUR*	USD	-	-	-	0.352106	-	-
Global High Yield Bond							
AD	USD	-	-	-	0.379491	-	-
AM2	USD	0.043251	0.045407	0.046451	0.049785	0.050183	0.046953
AM2 HKD*	USD	0.005564	0.005850	0.005986	0.006417	0.006468	0.006051
AM3H AUD*	USD	0.027637	0.028327	0.028413	0.032772	0.031519	0.028068
AM3H EUR*	USD	0.034192	0.035157	0.033398	0.032196	0.030716	0.029721
AM3H RMB*	USD	0.009144	0.009670	0.008215	0.008210	0.007137	0.006142
BD GBP*	USD	-	-	-	0.558614	-	-
BQ1H GBP*	USD	-	-	0.335356	-	-	0.616647
ID	USD	-	-	-	0.445154	-	-
ZBFIX8.5H	USD	0.940298	-	0.823210	-	0.791336	-
ZD	USD	-	-	-	0.407525	-	-
ZDH GBP*	USD	-	-	-	0.638211	-	-
ZM1H JPY*	USD	0.256885	0.270788	0.322877	0.241572	0.267028	0.315016
ZQ1	USD	-	-	0.121320	-	-	0.126018
ZQ1H AUD*	USD	-	-	0.082963	-	-	0.082226
ZQ1H CHF*	USD	-	-	0.110392	-	-	0.113835
ZQ1H EUR*	USD	-	-	0.112671	-	-	0.110220
ZQ1H GBP*	USD	-	-	0.140412	-	-	0.136547
ZQ1H JPY*	USD	-	-	0.902625	-	-	0.873548
ZQ1H SGD*	USD	-	-	0.082350	-	-	0.084324
Global High Yield ESG Bond							
ZQ1	USD	-	-	0.114855	-	-	0.126471
ZQ1H EUR*	USD	-	-	0.093296	-	-	0.135924
ZQ1H GBP*	USD	-	-	0.139430	-	-	0.156436
Global Inflation Linked Bond							
AD	USD	-	-	-	0.351653	-	-
ZQ1	USD	-	-	0.267694	-	-	0.176353
ZQ1H EUR*	USD	-	-	0.256567	-	-	0.161221
ZQ1H GBP*	USD	-	-	0.316067	-	-	0.198134
ZQ1H JPY*	USD	-	-	-	-	-	0.719959
ZQ1H SGD*	USD	-	-	0.187806	-	-	-
Global Investment Grade Securitised Credit Bond							
ADH EUR*	USD	-	-	-	0.028341	-	-
AM2	USD	0.016633	0.019371	0.022253	0.021771	0.022107	0.034061
AM2 HKD*	USD	0.002115	0.002461	0.002841	0.002776	0.002816	0.004335
AM3H AUD*	USD	0.009213	0.010278	0.012234	0.014088	0.012437	0.020586
AM3H GBP*	USD	-	-	-	-	0.018133	0.034038
AM3H RMB*	USD	0.005097	0.005877	0.004587	0.004006	0.002847	0.004096
AM3H SGD*	USD	0.012378	0.013124	0.016599	0.013921	0.015421	0.022369

* 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 2022 (continued)

10.Dividends (continued)

Sub-Fund	Currency	Apr-2022	May-2022	Jun-2022	Jul-2022	Aug-2022	Sep-2022
Global Investment Grade Securitised Credit Bond (continued)							
BDH EUR*	USD	-	-	-	0.083389	-	-
BQ1H GBP*	USD	-	-	0.060488	-	-	0.080410
ZBFX8.5H	USD	0.922543	-	0.844142	-	0.815754	-
ZM1H JPY*	USD	0.092740	0.115185	0.153377	0.121199	0.168779	0.192281
ZQ1	USD	-	-	0.050075	-	-	0.071621
ZQ1H AUD*	USD	-	-	0.035202	-	-	0.048233
ZQ1H CHF*	USD	-	-	0.049244	-	-	0.069915
ZQ1H GBP*	USD	-	-	0.060803	-	-	0.081595
ZQ1H SGD*	USD	-	-	0.035903	-	-	0.050672
ZQ2H EUR*	USD	-	-	0.068873	-	-	0.097724
Global Lower Carbon Bond							
AD	USD	-	-	-	0.094765	-	-
ADH EUR*	USD	-	-	-	0.092832	-	-
AM2	USD	0.025505	0.031181	0.032104	0.031722	0.031132	0.029401
AM2 HKD*	USD	0.003240	0.003967	0.004085	0.004038	0.003963	0.003742
AM3H AUD*	USD	0.013661	0.016571	0.016814	0.018593	0.016615	0.015304
AM3H RMB*	USD	0.017137	0.019780	0.021563	0.019144	0.019943	0.017381
ZQ1	USD	-	-	0.052422	-	-	0.059094
ZQ1H CHF*	USD	-	-	0.046685	-	-	0.052397
ZQ1H EUR*	USD	-	-	0.048278	-	-	0.051440
ZQ1H GBP*	USD	-	-	0.059778	-	-	0.063490
Global Securitised Credit Bond							
XD	USD	-	-	-	0.205907	-	-
ZQ1	USD	-	-	0.082905	-	-	-
ZQ1H GBP*	USD	-	-	0.108454	-	-	-
XDH GBP*	USD	-	-	-	0.257437	-	-
Global Short Duration Bond							
AM2	USD	0.027336	0.032936	0.035768	0.035358	0.035255	0.044619
AM2 HKD*	USD	0.003493	0.004214	0.004578	0.004526	0.004514	0.005711
AM3H AUD*	USD	0.016066	0.019032	0.020578	0.022628	0.020664	0.026176
AM3H RMB*	USD	0.006892	0.008066	0.006660	0.006046	0.004709	0.005494
ZQ1H GBP*	USD	-	-	0.034129	-	-	0.036071
Global Short Duration High Yield Bond							
AD	USD	-	-	-	0.432209	-	-
ADH EUR*	USD	-	-	-	0.443390	-	-
ED	USD	-	-	-	0.385142	-	-
ZQ1	USD	-	-	0.130324	-	-	0.127593
ZQ1H CHF*	USD	-	-	0.118178	-	-	0.114860
ZQ1H EUR*	USD	-	-	0.123875	-	-	0.114289
ZQ1H GBP*	USD	-	-	0.154256	-	-	0.141561
ZQ1H JPY*	USD	-	-	0.928259	-	-	0.847534
ZQ1H SGD*	USD	-	-	0.091660	-	-	0.088454
India Fixed Income							
AD	USD	-	-	-	0.396744	-	-
AM2	USD	0.041662	0.043149	0.044317	0.043304	0.043322	0.041788
AM2 HKD*	USD	0.006306	0.006541	0.006719	0.006567	0.006571	0.006337
AM3O AUD*	USD	0.032030	0.032346	0.032610	0.033981	0.032390	0.029774
AM3O EUR*	USD	0.040865	0.041284	0.039691	0.033228	0.031393	0.031432
AM3O RMB*	USD	0.009990	0.010484	0.009009	0.008312	0.007135	0.006319
AM3O SGD*	USD	0.030130	0.030328	0.031971	0.029478	0.030461	0.027694
BD	USD	-	-	-	0.510500	-	-
BD GBP*	USD	-	-	-	0.761753	-	-
ID	USD	-	-	-	0.500735	-	-
ID EUR*	USD	-	-	-	0.559028	-	-
ID GBP*	USD	-	-	-	0.605541	-	-
IM2	USD	0.045902	0.047566	0.048884	0.047812	0.047859	0.046193
XD	USD	-	-	-	0.508631	-	-
XM2	USD	0.044663	0.046284	0.047572	0.046541	0.046589	0.044977
ZD	USD	-	-	-	0.588944	-	-
RMB Fixed Income							
AD	USD	-	-	-	0.293932	-	-
AD EUR*	USD	-	-	-	0.393536	-	-
AM2	USD	0.038568	0.038321	0.037362	0.036370	0.035857	0.033955
AM2 HKD*	USD	0.004669	0.004638	0.004520	0.004402	0.004336	0.004110
AM3O SGD*	USD	0.027871	0.026509	0.027020	0.023998	0.024897	0.021901
BD GBP*	USD	-	-	-	0.505492	-	-
ID	USD	-	-	-	0.326890	-	-
IM2	USD	0.037239	0.037014	0.036102	0.035168	0.034662	0.032854
XD	USD	-	-	-	0.467103	-	-
AM2 RMB*	USD	0.005366	0.005443	0.005342	0.005230	0.005169	0.004916
XD1O EUR*	USD	-	-	-	0.080426	-	-
Singapore Dollar Income Bond							
AM2	SGD	0.033217	0.034046	0.035144	0.033789	0.033854	0.032956
AM3H AUD*	SGD	0.027594	0.028520	0.027937	0.031741	0.028693	0.028619
AM3H USD*	SGD	0.044337	0.047558	0.047182	0.049355	0.047319	0.049280
Ultra Short Duration Bond							
BM2	USD	0.017267	0.019941	0.023257	0.023165	0.023227	0.032850
BM3H GBP*	USD	0.021729	0.024665	0.025311	0.020572	0.017422	0.029766
PM2	USD	0.017260	0.019934	0.023245	0.023154	0.023173	0.032791
PM2 HKD*	USD	0.002218	0.002565	0.002992	0.002981	0.002984	0.004222

* 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 2022 (continued)

10. Dividends (continued)

Sub-Fund	Currency	Apr-2022	May-2022	Jun-2022	Jul-2022	Aug-2022	Sep-2022
Ultra Short Duration Bond (continued)							
PM3H AUD*	USD	0.008973	0.009919	0.012036	0.014160	0.012269	0.018539
PM3H EUR*	USD	0.006278	-	-	-	-	-
PM3H GBP*	USD	0.021756	0.024695	0.025343	0.020597	0.017380	0.029743
PM3H RMB*	USD	0.005276	0.006050	0.004772	0.004236	0.002933	0.003822
PM3H SGD*	USD	0.012580	0.013217	0.017034	0.014501	0.015861	0.021021
ZM	USD	0.006471	0.007998	0.015257	0.013700	0.017027	0.021851
UM2	USD	-	-	0.023476	0.023384	0.023457	0.033175
UM2 HKD*	USD	-	-	0.002992	0.002981	0.002991	0.004229
US Dollar Bond							
AD	USD	-	-	-	0.109076	-	-
AM2	USD	0.035163	0.032344	0.032704	0.032195	0.031671	0.030119
AM2 HKD*	USD	0.044921	0.041379	0.041852	0.041206	0.040542	0.038548
ID	USD	-	-	-	0.233733	-	-
PD	USD	-	-	-	0.138201	-	-
WD	USD	-	-	-	0.226358	-	-
ZD	USD	-	-	-	0.218480	-	-
US High Yield Bond							
AM2	USD	0.042465	0.046620	0.048703	0.051898	0.052266	0.058739
AM2 HKD*	USD	0.005400	0.005937	0.006204	0.006612	0.006659	0.007483
AM3H AUD*	USD	0.026844	0.028913	0.029679	0.034075	0.032691	0.035420
AM3H RMB*	USD	0.009014	0.009826	0.008450	0.008389	0.007255	0.007615
AQ1	USD	-	-	0.133584	-	-	0.138735
IQ1	USD	-	-	0.136704	-	-	0.142472
XQ1	USD	-	-	0.136948	-	-	0.142793
ZD	USD	-	-	-	0.549267	-	-
ZQ1	USD	-	-	0.139104	-	-	0.145353
Global Credit Floating Rate Fixed Term Bond 2022 - 1							
AQ2	USD	-	-	0.106359	-	-	0.142098
AQ3H AUD*	USD	-	-	0.060641	-	-	0.083385
AQ3H EUR*	USD	-	-	0.058114	-	-	0.076897
BQ3H GBP*	USD	-	-	0.128480	-	-	0.144778
Global Credit Floating Rate Fixed Term Bond 2023 - 1							
AM2	USD	0.024806	0.024806	0.033064	0.033064	0.033064	0.043550
AM3H EUR*	USD	0.014144	0.011607	0.017117	0.011622	0.009869	0.022124
AM3H SGD*	USD	0.018048	0.016764	0.024098	0.021614	0.022972	0.028503
BM2	USD	0.026222	0.026222	0.034480	0.034480	0.034480	0.044967
BM3H EUR*	USD	0.015635	0.013127	0.018601	0.013058	0.011284	0.023508
BM3H GBP*	USD	0.032945	0.032546	0.038904	0.034123	0.030631	0.043099
PM2	USD	0.025472	0.025472	0.033730	0.033730	0.033730	0.044217
PM3H EUR*	USD	0.014846	0.012322	0.017815	0.012298	0.010535	0.022774
PM3H GBP*	USD	0.032007	0.031606	0.037995	0.033219	0.029744	0.042272
PM3H RMB*	USD	0.006521	0.006886	0.006338	0.005798	0.004477	0.005423
PM3H SGD*	USD	0.018532	0.017250	0.024578	0.022095	0.023452	0.028967
Global Credit Floating Rate Fixed Term Bond 2023 - 2							
AM2	USD	0.024410	0.024410	0.032668	0.032668	0.032668	0.043154
AM3H EUR*	USD	0.013729	0.011182	0.016702	0.011222	0.009474	0.021737
AM3H SGD*	USD	0.017762	0.016476	0.023814	0.021330	0.022688	0.028228
BM2	USD	0.025827	0.025827	0.034085	0.034085	0.034085	0.044571
BM3H GBP*	USD	0.032450	0.032051	0.038425	0.033646	0.030163	0.042662
PM2	USD	0.025077	0.025077	0.033335	0.033335	0.033335	0.043821
PM2 HKD*	USD	0.003196	0.003194	0.004248	0.004246	0.004248	0.005582
PM3H AUD*	USD	0.014501	0.013515	0.018920	0.021210	0.019303	0.025644
Global Emerging Markets Multi-Asset Income							
AM2	USD	0.032399	0.037903	0.039042	0.036333	0.036459	0.033985
AM2 HKD*	USD	0.004136	0.004845	0.004993	0.004647	0.004664	0.004346
AM3O AUD*	USD	0.020025	0.023174	0.023345	0.023347	0.022124	0.019728
AM3O EUR*	USD	0.024448	0.029165	0.027503	0.021321	0.019981	0.019625
AM3O GBP*	USD	0.040038	0.046500	0.044442	0.037940	0.035388	0.032605

* 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.

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for the period ended 30 September 2022 (continued)

10. Dividends (continued)

Sub-Fund	Currency	Apr-2022	May-2022	Jun-2022	Jul-2022	Aug-2022	Sep-2022
Global Emerging Markets Multi-Asset Income (continued)							
AM3O RMB*	USD	0.007194	0.008179	0.006979	0.006093	0.005142	0.004369
AM3O SGD*	USD	0.026425	0.029893	0.031750	0.027619	0.028766	0.025174
Managed Solutions - Asia Focused Conservative							
AM2	USD	0.040829	0.042769	0.045988	0.045881	0.045608	0.043110
AM2 HKD*	USD	0.005255	0.005512	0.005929	0.005916	0.005881	0.005558
AM3O RMB*	USD	0.008665	0.009193	0.007924	0.007344	0.006089	0.005232
Managed Solutions - Asia Focused Growth							
AM2	USD	0.028323	0.029722	0.029881	0.029130	0.028576	0.025523
Managed Solutions - Asia Focused Income							
AM2	USD	0.038916	0.041051	0.041480	0.040393	0.040192	0.037233
AM2 HKD*	USD	0.005002	0.005284	0.005342	0.005202	0.005176	0.004794
AM3O AUD*	USD	0.021535	0.022109	0.021850	0.023184	0.021678	0.019274
AM3O EUR*	USD	0.026062	0.026706	0.024289	0.019838	0.018282	0.018069
AM3O RMB*	USD	0.007823	0.008309	0.006827	0.006161	0.005085	0.004271
AM3O SGD*	USD	0.025655	0.026044	0.027315	0.024692	0.025601	0.022205
US Income Focused							
AM2	USD	0.041156	0.041756	0.042254	0.040654	0.041199	0.037494
AM2 HKD*	USD	0.005286	0.005371	0.005437	0.005231	0.005302	0.004824
AM3H AUD*	USD	0.025419	0.024983	0.024759	0.025967	0.024535	0.021485
AM3H CAD*	USD	0.032551	0.032195	0.033313	0.031317	0.030753	0.028742
AM3H EUR*	USD	0.030727	0.029894	0.027126	0.020585	0.019046	0.018838
AM3H GBP*	USD	0.051204	0.051545	0.047946	0.041560	0.038634	0.035238
AM3H RMB*	USD	0.009033	0.009298	0.007575	0.006771	0.005586	0.004576

* 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 2022 (continued)

11. Other Income

Other income mainly consists of dilution levy (refer to Note 15).

12. 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 approved 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 558 to page 559.

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.

Sub-funds	Currency	Market value of securities lent	Market value of collateral received	Securities lending income*
Asia ex Japan Equity	USD	42,751,008	45,276,643	156,584
Asia ex Japan Equity Smaller Companies	USD	55,208,988	59,321,260	361,505
Asia Pacific ex Japan Equity High Dividend	USD	21,413,233	22,584,313	213,953
Chinese Equity	USD	17,824,834	18,926,212	46,831
Euroland Equity Smaller Companies	EUR	7,702,571	8,117,646	16,509
Euroland Growth	EUR	19,359,579	20,346,948	16,053
Euroland Value	EUR	23,606,363	24,940,325	128,695
Europe Value	EUR	9,189,596	9,829,238	47,004
Global Emerging Markets Equity	USD	15,299,686	16,277,195	64,067
Global Sustainable Long Term Dividend	USD	1,106,163	1,170,410	3,589
Hong Kong Equity	USD	3,890,815	7,151,658	1,670
BRIC Equity	USD	3,014,610	3,232,570	9,397
BRIC Markets Equity	USD	467,550	511,377	1,736
Frontier Markets	USD	335,732	354,714	42
Global Equity Volatility Focused	USD	15,575,497	16,448,604	11,444
Global Real Estate Equity	USD	110,803,319	118,028,606	190,716
Economic Scale US Equity	USD	34,508,220	36,801,136	27,596
Mexico Equity	USD	-	-	1,669
Thai Equity	USD	1,690,520	1,854,083	33,588
Turkey Equity	EUR	8,630,315	9,098,583	145,137

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for the period ended 30 September 2022 (continued)

12. Security Lending (continued)

Sub-funds	Currency	Market value of securities lent	Market value of collateral received	Securities lending income*
Asia Bond	USD	65,625,855	71,811,268	173,589
Asia High Yield Bond	USD	212,429,247	228,584,052	1,408,333
Asian Currencies Bond	USD	-	-	3
Euro Bond	EUR	3,596,391	3,858,095	5,762
Euro Bond Total Return	EUR	6,581,582	11,191,520	17,896
Euro Credit Bond	EUR	17,038,637	18,874,628	16,055
Euro High Yield Bond	EUR	163,695,393	174,542,201	472,748
GEM Debt Total Return	USD	1,797,403	2,525,611	9,433
Global Bond	USD	192,223	202,327	69
Global Bond Total Return	USD	10,578,497	12,112,069	13,764
Global Corporate Bond	USD	358,228,325	390,737,830	255,554
Global Emerging Markets Bond	USD	84,202,279	91,891,082	138,625
Global Emerging Markets Local Debt	USD	202,265,338	218,331,919	75,488
Global Government Bond	USD	647,639,978	705,453,280	589,877
Global High Income Bond	USD	52,918,376	59,593,467	98,956
Global High Yield Bond	USD	129,547,284	140,541,007	334,613
Global Inflation Linked Bond	USD	41,230,152	50,602,203	7,913
Global Short Duration Bond	USD	41,863,899	47,070,674	8,929
Global Short Duration High Yield Bond	USD	7,513,225	7,890,586	17,686
India Fixed Income	USD	1,624,125	1,734,937	40
RMB Fixed Income	USD	2,420,446	2,543,596	30,417
Singapore Dollar Income Bond	SGD	8,116,366	8,950,166	26,417
US High Yield Bond	USD	700,687	736,555	6,285
Euro Convertible Bond	EUR	595,298	996,028	3,192
Global Credit Floating Rate Fixed Term Bond 2023 - 1	USD	17,901,705	19,700,262	301,440
Global Credit Floating Rate Fixed Term Bond 2023 - 2	USD	30,081,721	34,148,872	150,218
Managed Solutions - Asia Focused Income	USD	32,138,928	35,948,494	184,349
Global Emerging Markets Multi-Asset Income	USD	-	-	22
Managed Solutions - Asia Focused Growth	USD	-	-	905
US Income Focused	USD	22,762,775	24,022,365	25,905

*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 affiliate 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 538 to page 545 of the current report.

There was no collateral reused on securities lending during the period ended 30 September 2022.

Notes to the Financial Statements

for the period ended 30 September 2022 (continued)

13. 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 2022 are shown below.

Sub-fund	Currency	Total aggregate value of such transactions for the year	Percentage of such transactions in value to total transactions for the year (%)	Commission paid for the year	Average rate of commission (%)
Asia ex Japan Equity		2,326,282	0.55%	2,326	0.10%
Asia ex Japan Equity Smaller Companies		25,366,766	2.71%	24,311	0.10%
Asia Pacific ex Japan Equity High Dividend		696,858	0.17%	509	0.07%
China A-shares Equity		2,963,341	6.04%	-	0.00%
Chinese Equity		52,819,117	5.78%	4,839	0.01%
Euroland Growth		12,781,718	16.02%	-	0.00%
Euroland Value		20,214,953	9.64%	7,540	0.04%
Global Emerging Markets Equity		22,752,066	8.73%	10,294	0.05%
Global Equity Circular Economy (launched as at 17 June 2022)		114,530	0.47%	29	0.02%
Global Equity Climate Change		20,250,332	15.75%	738	0.00%
Global Equity Sustainable Healthcare		1,702,195	3.32%	890	0.05%
Global Lower Carbon Equity		27,147,725	9.75%	666	0.00%
Global Sustainable Equity Income (launched as at 18 May 2022)		10,923,794	4.47%	273	0.00%
Hong Kong Equity		7,857,220	6.61%	1,126	0.01%
Frontier Markets		15,413,771	9.09%	423	0.00%
Economic Scale US Equity		32,502,994	14.35%	377	0.00%
Indian Equity		6,372,606	2.02%	12,745	0.20%
Turkey Equity		463,586	0.43%	-	0.00%
Asia Bond		496,103,852	33.12%	-	0.00%
Asia ESG Bond		16,286,351	33.51%	-	0.00%
Asia High Yield Bond		2,230,605,691	29.01%	-	0.00%
Asian Currencies Bond		17,314,795	31.35%	-	0.00%
Euro Bond		36,525,400	43.30%	-	0.00%
Euro Bond Total Return		365,005,924	16.03%	-	0.00%
Euro Credit Bond		324,295,555	10.03%	-	0.00%
Euro High Yield Bond		146,282,816	39.88%	-	0.00%
GEM Debt Total Return		20,598,250	0.89%	-	0.00%
Global Bond		11,003,302	7.75%	-	0.00%
Global Bond Total Return		476,641,549	21.88%	-	0.00%
Global Emerging Markets Corporate Sustainable Bond (launched as at 27 September 2022)		2,723,500	5.19%	-	0.00%
Global ESG Corporate Bond		46,987,637	25.60%	-	0.00%
Global Government Bond		570,477,289	5.90%	-	0.00%
Global Green Bond		628,776	8.82%	-	0.00%
Global High Income Bond		37,878,597	1.90%	-	0.00%
Global High Yield Bond		110,513,343	9.02%	-	0.00%
Global High Yield ESG Bond		1,206,408	1.04%	-	0.00%
Global High Yield Securitised Credit Bond		26,618,977	12.13%	-	0.00%
Global Inflation Linked Bond		80,434,159	9.75%	-	0.00%
Global Investment Grade Securitised Credit Bond		149,536,657	19.40%	-	0.00%
Global Lower Carbon Bond		56,313,197	23.15%	-	0.00%
Global Securitised Credit Bond		44,089,279	25.91%	-	0.00%
Global Short Duration Bond		270,457,852	19.02%	-	0.00%
India Fixed Income		61,959,440	11.66%	-	0.00%
RMB Fixed Income		58,358,034	23.42%	-	0.00%
Singapore Dollar Income Bond		16,299,841	13.71%	-	0.00%
Ultra Short Duration Bond		19,000,000	0.91%	-	0.00%
US Dollar Bond		2,350,000	0.55%	-	0.00%
Global Emerging Markets Multi-Asset Income		6,455,537	6.00%	1,636	0.03%
Managed Solutions - Asia Focused Conservative		7,011,662	18.80%	-	0.00%
Managed Solutions - Asia Focused Growth		2,239,858	11.63%	95	0.00%
Managed Solutions - Asia Focused Income		33,969,031	6.89%	546	0.00%
Multi-Asset Style Factors		5,224,528,474	33.83%	-	0.00%
Multi-Strategy Target Return		647,629,119	39.19%	-	0.00%
US Income Focused		67,194,548	5.60%	5,302	0.01%

Notes to the Financial Statements

for the period ended 30 September 2022 (continued)

13. 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.

14. 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.

15. 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 2022 (continued)

15. 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.

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 at 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 2022

15. 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 2022.

Sub-fund		Un-swung NAV price per share*	Swung NAV price per share
Global Sustainable Equity Income (launched as at 18 May 2022)	AD	9.36	9.34
	ZQ1	8.46	8.44
Turkey Equity	AC	29.02	29.24
	AC GBP	18.37	18.51
	AD	20.08	20.23
	AD GBP	17.00	17.13
	BC	13.34	13.44
	BC GBP	14.49	14.60
	BD	11.54	11.63
	BD GBP	15.38	15.50
	EC	26.90	27.10
	IC	33.36	33.61
Euro Bond	AC	23.60	23.55
	AD	17.18	17.15
	EC	22.51	22.47
	IC	25.89	25.84
	ID	8.83	8.81
	S18C	9.21	9.19
	XCH JPY	58.07	57.95
	ZC	10.43	10.41
Global ESG Corporate Bond	IC	8.43	8.42
	ZQ1	8.29	8.28
	ZQ1H EUR	7.96	7.95
	ZQ1H GBP	9.19	9.18
Global High Yield Securitised Credit Bond	AC	10.40	10.23
	IC	10.81	10.63
	XC	12.40	12.20
	XCH JPY	69.15	68.03
	ZC	202.40	199.12
	ZCH EUR	9.41	9.26
Global Securitised Credit Bond	AC	10.05	9.93
	IC	10.35	10.23
	XC	9.73	9.62
	XCH GBP	10.56	10.44
	XCH JPY	66.36	65.56
	XD	9.30	9.19
	XDH GBP	10.22	10.10
	ZCH EUR	9.21	9.10
	ZQ1	9.14	9.03
ZQ1H GBP	10.18	10.06	
Global Credit Floating Rate Fixed Term Bond 2023 - 1	AC	10.14	10.13
	AM2	9.16	9.15
	AM3H EUR	8.96	8.96
	AM3H SGD	6.37	6.36
	BC	10.19	10.18
	BM2	9.16	9.15
	BM3H EUR	8.85	8.95
	BM3H GBP	10.04	10.16
	PC	10.16	10.15
	PM2	9.16	9.15
	PM3H EUR	8.96	8.95
	PM3H GBP	10.13	10.12
	PM3H RMB	1.28	1.28
	PM3H SGD	6.37	6.36
Global Credit Floating Rate Fixed Term Bond 2023 - 2	AC	10.35	10.34
	ACH SGD	7.14	7.13
	AM2	9.48	9.47
	AM3H EUR	9.27	9.26
	AM3H SGD	6.59	6.58
	BC	10.41	10.39
	BM2	9.48	9.47
	BM3H GBP	10.54	10.52
	PC	10.38	10.36
	PM2	9.48	9.47
	PM2 HKD	1.21	1.21
	PM3H AUD	6.06	6.06

* Prices per share are disclosed in sub-fund currency.

Notes to the Financial Statements

for the period ended 30 September 2022 (continued)

15. Anti-Dilution Mechanisms (continued)

Sub-fund		Un-swung NAV price per share*	Swung NAV price per share
Managed Solutions - Asia Focused Conservative	AC	11.32	11.30
	AC HKD	1.46	1.46
	ACO AUD	7.52	7.51
	ACO EUR	9.52	9.51
	ACO SGD	7.67	7.66
	AM2	8.65	8.64
	AM2 HKD	1.12	1.11
	AM30 RMB	1.18	1.18

* Prices per share are disclosed in sub-fund currency.

16. 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.

17. Liquidation of sub-funds

The following sub-funds have been closed during previous periods. As at 30 September 2022, the following cash positions are still held by the "Depository Bank" of the following liquidated sub-funds:

	Economic Scale Global Equity (closed as at 15 April 2021) USD	Emerging Wealth (closed as at 10 May 2021) USD	China Consumer Opportunities (closed as at 25 May 2021) USD	Economic Scale Japan Equity (closed as at 8 December 2021) JPY
Cash at Bank	74,721	66,658	59,102	14,474,063
Bank Overdraft	-	-	-	-
	UK EQUITY (closed as at 03 July 2020) GBP	Global Emerging Markets Equity Volatility Focused (closed as at 02 December 2020) USD	Economic Scale Global Emerging Markets Equity (closed as at 22 October 2020) USD	China Multi-Assets Income (closed as at 26 October 2020) USD
Cash at Bank	10,579	48,888	255,675	23,580
Bank Overdraft	-	-	-	-
	Latin America Equity (closed as at 04 June 2019) USD	Global Emerging Markets Inflation Linked Bond (closed as at 09 January 2020) USD	Global Corporate Fixed Term Bond 2022 (closed as at 06 January 2022) USD	
Cash at Bank	188,380	1,139	210,909	
Bank Overdraft	-	-	-	

As at 30 September 2022, 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 2022

18. Significant Events

Impact of Pandemic

Pandemics can impact global markets in several ways, including: (i) adding ongoing uncertainty to global markets as there is currently no clarity as to how long the pandemic will continue; (ii) impeding regular business operations across many different businesses, including manufacturers and service providers; and (iii) slowing down or stopping international, national, and local travel. By way of an example, all of these factors and more have been seen in recent years with the global outbreak of COVID-19. Notwithstanding that COVID-19 cases are again on the rise coupled with a risk of new variants, the initial impact on the global markets on certain industries has started to lessen however, the financial impact of the outbreak to date, and whether or not any new variant will give rise to further challenges, cannot be estimated reliably. The Board continues to monitor the situation and receives regular updates from the Management Company. As at 30 September 2022, to our knowledge, the impact of COVID-19 has not affected the investment Managers' ability to execute the investment strategy of the sub-fund, nor has there been interruption to key service providers engaged by the Company.

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 continue to be monitored by the Board. Any subsequent decision that changes this status will be communicated to the investors as and when required.

The Board of Directors in conjunction with the Management Company continue to monitor the situation. 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.

Since 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. Since 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 in the US stock exchange has been priced at 0 since 11 March 2022. This security is held by 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 by 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 by HSBC GIF Russia Equity.

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 All Shariah Compliant Sub-Funds Managed Solutions - Asia Focused Growth
At least 25%	Russia Equity Managed Solutions - Asia Focused Income

Hong Kong

The Company may be subject to Hong Kong 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, 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 from that trade or business, and which are not capital in nature.

Under Hong Kong tax law and practice, funds resident outside Hong Kong ("Offshore Funds") are exempted from Hong Kong 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:

	% of holdings in shares
Euroland Equity Smaller Companies	97.67
Euroland Growth	98.44
Euroland Value	94.24

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:

	% of holdings in shares
Euroland Equity Smaller Companies	98.16
Euroland Value	96.41
Europe Value	98.82

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 currency
China A-shares Equity	CNH	(936,883)
	Other	664,397
Global Emerging Markets Equity	Other	2,745,879
Global Equity Climate Change	Other	2,127,751
Global Equity Sustainable Healthcare	Other	77,574
Global Infrastructure Equity	Other	195,590
Global Lower Carbon Equity	Other	1,756,325
Global Sustainable Equity Income (launched as at 18 May 2022)	EUR	9,625,605
	JPY	6,407,733
	Other	20,196,248
Global Sustainable Long Term Equity (launched as at 2 September 2022)	EUR	1,569,117
	CHF	800,411
	DKK	689,496
	Other	685,736
Frontier Markets	Other	8,708,111
Global Real Estate Equity	Other	2,438,769
Asia ESG Bond	Other	865
Asia High Yield Bond	Other	(3,244,540)

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 currency
GEM Debt Total Return	Other	455,604
Global Bond Total Return		
	EUR	44,816,952
	Other	2,931,653
Global Emerging Markets Bond	Other	(3,804,019)
Global Emerging Markets ESG Bond	Other	(278,544)
Global Emerging Markets Local Debt	Other	(2,431,703)
Global Green Bond	Other	96,904
Global High Yield Bond	Other	18,275,604
Global High Yield ESG Bond	Other	237,769
Global High Yield Securitised Credit Bond	Other	(1,261,204)
Global Investment Grade Securitised Credit Bond	Other	(2,589,417)
Global Securitised Credit Bond	Other	293,204
Global Short Duration High Yield Bond	Other	(567,713)
Ultra Short Duration Bond	Other	(4,257,871)
US High Yield Bond	Other	368,693
Global Credit Floating Rate Fixed Term Bond 2022 - 1	EUR	4,784,783
	Other	(16,813)
Global Emerging Markets Multi-Asset Income	Other	(18,340)
Managed Solutions - Asia Focused Income		
	HKD	114,155,207
	AUD	28,882,143
	KRW	28,259,025
	SGD	24,868,801
	TWD	19,075,782
	IDR	18,409,525
	Other	53,255,657
Multi-Asset Style Factors	Other	161,492,735

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 replace by:

	China A-shares Equity USD	Global Emerging Markets Equity USD	Global Equity Climate Change USD	Global Equity Sustainable Healthcare USD
Cash at bank	2,536,259	20,632,749	5,323,695	3,168,437
Bank overdraft	(1,472,252)	-	-	(745)
Bonds	-	-	-	-
Interest Rate Swaps	-	-	-	-
Treasury bills	-	-	-	-
Asset Backed Securities	-	-	-	-
Total	1,064,007	20,632,749	5,323,695	3,167,692

	Global Infrastructure Equity USD	Global Lower Carbon Equity USD	Global Sustainable Equity Income (launched as at 18 May 2022) USD	Global Sustainable Long Term Equity (launched as at 2 September 2022) USD
Cash at bank	853,091	2,341,187	825,104	9,918
Bank overdraft	-	(23,901)	-	-
Bonds	-	-	-	-
Interest Rate Swaps	-	-	-	-
Treasury bills	-	-	-	-
Asset Backed Securities	-	-	-	-
Total	853,091	2,317,286	825,104	9,918

	Frontier Markets USD	Global Real Estate Equity USD	Asia ESG Bond USD	Asia High Yield Bond USD
Cash at bank	6,803,168	18,796,013	865,645	59,269,924
Bank overdraft	(3,616,563)	(268,067)	(9)	(1,980,000)
Bonds	-	-	39,371,433	1,332,201,169
Interest Rate Swaps	-	-	-	-
Treasury bills	-	-	-	-
Asset Backed Securities	-	-	-	-
Total	3,186,605	18,527,946	40,237,069	1,389,491,093

	GEM Debt Total Return USD	Global Bond Total Return USD	Global Emerging Markets Bond USD	Global Emerging Markets Corporate Sustainable Bond (launched as at 27 September 2022) USD
Cash at bank	27,643,230	19,843,380	127,527,291	-
Bank overdraft	(5,801,579)	(7,373,110)	(7,132,705)	(48,551,296)
Bonds	135,060,741	132,325,027	1,040,767,430	50,039,449
Interest Rate Swaps	(69,799)	-	-	-
Treasury bills	-	-	-	-
Asset Backed Securities	-	35,340,785	-	-
Total	156,832,593	180,136,082	1,161,162,016	1,488,153

Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

Investment Risk (continued)

Market risk (continued)

(ii) Interest rate risk (continued)

	Global Emerging Markets ESG Bond USD	Global Emerging Markets Local Debt USD	Global ESG Corporate Bond USD	Global Green Bond USD
Cash at bank	1,160,952	49,772,046	4,825,335	690,127
Bank overdraft	(581,335)	(24,362,792)	-	-
Bonds	65,163,011	598,884,126	155,608,766	24,669,623
Interest Rate Swaps	-	5,716,331	-	-
Treasury bills	3,333,060	478,998,464	-	-
Asset Backed Securities	-	-	-	-
Total	69,075,688	1,109,008,175	160,434,101	25,359,750

	Global High Yield Bond USD	Global High Yield ESG Bond USD	Global High Yield Securitised Credit Bond USD	Global Investment Grade Securitised Credit Bond USD
Cash at bank	25,368,472	15,268	7,804,730	10,867,617
Bank overdraft	(199,611)	(503,248)	(89,755)	(2,427,399)
Bonds	1,235,866,455	64,656,136	3,681,816	10,810,724
Interest Rate Swaps	-	-	-	-
Treasury bills	5,416,617	-	-	-
Asset Backed Securities	-	-	88,462,755	1,269,270,787
Total	1,266,451,933	64,168,156	99,859,546	1,288,521,729

	Global Securitised Credit Bond USD	Global Short Duration High Yield Bond USD	Ultra Short Duration Bond USD	US High Yield Bond USD
Cash at bank	1,128,225	407,548	5,992,169	294,572
Bank overdraft	(115,586)	(418,231)	(5,626,759)	(574,894)
Bonds	722,047	130,088,215	576,303,655	42,920,406
Interest Rate Swaps	-	-	-	-
Treasury bills	-	-	-	-
Asset Backed Securities	66,069,582	-	83,117,914	-
Total	67,804,268	130,077,532	659,786,979	42,640,084

	Global Credit Floating Rate Fixed Term Bond 2022 - 1 USD	Global Emerging Markets Multi-Asset Income USD	Managed Solutions - Asia Focused Income USD	Multi-Asset Style Factors EUR
Cash at bank	9,834,755	1,829,090	6,244,882	359,352,565
Bank overdraft	(700,203)	(301,915)	-	(93,094,749)
Bonds	48,912,530	27,717,863	235,330,636	-
Interest Rate Swaps	427,860	264,559	-	4,736,412
Treasury bills	-	6,829,470	-	49,456,848
Asset Backed Securities	-	-	-	-
Total	58,474,942	36,339,067	241,575,518	320,451,076

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	27,683,173	10,389,396	1,298,864	39,371,433
Asia High Yield Bond	USD	91,107,427	1,006,726,680	234,367,062	1,332,201,169
GEM Debt Total Return	USD	37,684,077	97,136,005	240,659	135,060,741
Global Bond Total Return	USD	64,329,005	83,360,481	19,976,326	167,665,812
Global Emerging Markets Bond	USD	408,191,933	624,634,636	7,940,861	1,040,767,430
Global Emerging Markets Corporate Sustainable Bond (launched as at 27 September 2022)	USD	3,373,580	46,665,869	-	50,039,449
Global Emerging Markets ESG Bond	USD	36,914,142	27,656,545	592,324	65,163,011
Global Emerging Markets Local Debt	USD	305,952,529	198,732,686	94,198,911	598,884,126
Global ESG Corporate Bond	USD	139,811,206	15,797,560	-	155,608,766
Global Green Bond	USD	22,039,538	2,630,085	-	24,669,623
Global High Yield Bond	USD	14,105,958	1,221,093,523	666,974	1,235,866,455
Global High Yield ESG Bond	USD	704,539	63,951,597	-	64,656,136
Global High Yield Securitised Credit Bond	USD	2,211,295	28,490,844	61,442,432	92,144,571
Global Investment Grade Securitised Credit Bond	USD	1,033,166,403	-	246,915,108	1,280,081,511
Global Securitised Credit Bond	USD	13,975,434	15,112,347	37,703,848	66,791,629
Global Short Duration High Yield Bond	USD	449,271	129,638,944	-	130,088,215
Ultra Short Duration Bond	USD	547,871,061	70,578,653	40,971,855	659,421,569
US High Yield Bond	USD	-	42,920,406	-	42,920,406
Global Credit Floating Rate Fixed Term Bond 2022 - 1	USD	37,498,696	10,888,636	525,198	48,912,530
Global Emerging Markets Multi-Asset Income	USD	17,041,119	9,555,392	1,121,352	27,717,863
Managed Solutions - Asia Focused Income	USD	131,555,114	67,060,634	36,714,888	235,330,636

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.

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
Direct		
Shares		17,366,693
Global Emerging Markets Equity		USD
Direct		
Shares		269,949,085
Depositary Receipts		27,481,350
Global Equity Climate Change		USD
Direct		
Shares		267,318,817
Depositary Receipts		1,097,726
Global Equity Sustainable Healthcare		USD
Direct		
Shares		115,891,996
Depositary Receipts		3,440,832
Global Infrastructure Equity		USD
Direct		
Shares		337,200,627

Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

Investment Risk (continued)

Market risk (continued)

(iv) Other price risk (continued)

Global Lower Carbon Equity

	USD
Direct	
Shares	220,349,262
Indirect	
Collective Investment Schemes	140,549

Global Sustainable Equity Income (launched as at 18 May 2022)

	USD
Direct	
Shares	118,122,215
Indirect	
Collective Investment Schemes	1,434,846

Global Sustainable Long Term Equity (launched as at 2 September 2022)

	USD
Direct	
Shares	9,164,427

Frontier Markets

	USD
Direct	
Shares	183,004,619
Depository Receipts	19,427,918
Preferred Shares	2,392,729

Global Real Estate Equity

	USD
Direct	
Shares	954,323,006
Indirect	
Collective Investment Schemes	76,749,230

Asia ESG Bond

	USD
Indirect	
Collective Investment Schemes	2,743,778

Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

Investment Risk (continued)

Market risk (continued)

(iv) Other price risk (continued)

GEM Debt Total Return	
	USD
Indirect	
Collective Investment Schemes	13,910,982
Global Bond Total Return	
	USD
Indirect	
Collective Investment Schemes	12,808,153
Global Emerging Markets Bonds	
	USD
Indirect	
Collective Investment Schemes	101,255,262
Global Emerging Markets Local Debt	
	USD
Indirect	
Collective Investment Schemes	97,368,033
Global ESG Corporate Bond	
	USD
Indirect	
Collective Investment Schemes	15,908,434
Global High Yield Bond	
	USD
Indirect	
Collective Investment Schemes	98,355,660
Global High Yield ESG Bond	
	USD
Indirect	
Collective Investment Schemes	3,040,440
Global High Yield Securitised Credit Bond	
	USD
Indirect	
Collective Investment Schemes	9,042,026

Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

Investment Risk (continued)

Market risk (continued)

(iv) Other price risk (continued)

Global Investment Grade Securitised Credit Bond

	USD
Indirect	
Collective Investment Schemes	47,004,372

Global Securitised Credit Bond

	USD
Indirect	
Collective Investment Schemes	2,507,839

Global Short Duration High Yield Bond

	USD
Indirect	
Collective Investment Schemes	5,688,935

Ultra Short Duration Bond

	USD
Indirect	
Collective Investment Schemes	52,085,233

US High Yield Bond

	USD
Indirect	
Collective Investment Schemes	2,641,370

Global Emerging Markets Multi-Asset Income

	USD
Direct	
Shares	8,243,522
Depositary Receipts	255,785
Preferred Shares	194,888
Indirect	
Collective Investment Schemes	7,863,695

Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

Investment Risk (continued)

Market risk (continued)

(iv) Other price risk (continued)

Managed Solutions - Asia Focused Income

	USD
Direct	
Shares	113,813,958
Preferred Shares	1,122,722
Indirect	
Collective Investment Schemes	9,673,744

Multi-Asset Style Factors

	EUR
Indirect	
Collective Investment Schemes	42,449,605

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	17,366,362	-	-	-	17,366,362
Global Emerging Markets Equity	USD	297,430,435	-	-	-	297,430,435
Global Equity Climate Change	EUR	268,334,118	(2,936)	-	-	268,331,182
Global Equity Sustainable Healthcare	USD	119,332,828	(7,527)	-	-	119,325,301
Global Infrastructure Equity	USD	337,200,627	-	-	-	337,200,627
Global Lower Carbon Equity	USD	220,109,030	140,549	-	-	220,249,579
Global Sustainable Equity Income (launched as at 18 May 2022)	USD	118,014,938	1,434,846	-	-	119,449,784
Global Sustainable Long Term Equity (launched as at 2 September 2022)	USD	9,164,427	-	-	-	9,164,427
Frontier Markets	USD	203,161,843	1,663,423	-	-	204,825,266
Global Real Estate Equity	USD	954,323,005	76,747,784	-	-	1,031,070,789
Asia ESG Bond	USD	39,371,433	2,743,685	-	-	42,115,118
Asia High Yield Bond	USD	1,330,252,465	1,567,114	-	-	1,331,819,579
GEM Debt Total Return	USD	134,560,147	14,054,596	-	-	148,614,743
Global Bond Total Return	USD	168,139,741	20,173,748	-	-	188,313,489
Global Emerging Markets Bond	USD	1,030,422,641	106,449,341	-	-	1,136,871,982
Global Emerging Markets Corporate Sustainable Bond (launched as at 27 September 2022)	USD	47,508,512	2,530,937	-	-	50,039,449
Global Emerging Markets ESG Bond	USD	67,837,172	939,778	-	-	68,776,950
Global Emerging Markets Local Debt	USD	1,041,654,896	110,293,279	-	-	1,151,948,175
Global ESG Corporate Bond	USD	154,924,250	19,258,847	-	-	174,183,097
Global Green Bond	USD	24,669,623	386,997	-	-	25,056,620
Global High Yield Bond Fund	USD	1,227,584,769	116,059,515	-	-	1,343,644,284
Global High Yield ESG Bond	USD	64,375,875	3,546,300	-	-	67,922,175
Global High Yield Securitised Credit Bond	USD	83,610,406	17,586,728	-	-	101,197,134
Global Investment Grade Securitised Credit Bond	USD	1,190,440,085	129,576,251	-	-	1,320,016,336
Global Securitised Credit Bond	USD	64,540,485	4,246,637	-	-	68,787,122
Global Short Duration High Yield Bond	USD	129,830,259	6,957,879	-	-	136,788,138
Ultra Short Duration Bond	USD	649,289,351	80,603,877	-	-	729,893,228
US High yield Bond	USD	42,527,555	2,993,304	-	-	45,520,859
Global Credit Floating Rate Fixed Term Bond 2022-1	USD	92,534,102	509,571	-	-	93,043,673
Global Emerging Markets Multi-Asset Income	USD	42,446,148	8,427,328	-	-	50,873,476
Managed Solutions - Asia Focused Income	USD	344,864,848	14,263,196	-	-	359,128,044
Multi-Asset Style Factors	EUR	887,114,266	59,281,937	-	-	946,396,203

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 2022

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:

Asia Bond, Asia ESG Bond

(Hong Kong, Luxembourg)

1 February	Hong Kong
2 February	Hong Kong
3 February	Hong Kong
5 April	Hong Kong
15 April	Hong Kong, Luxembourg
18 April	Hong Kong, Luxembourg
2 May	Hong Kong
9 May	Hong Kong, Luxembourg
26 May	Luxembourg
3 June	Hong Kong
6 June	Luxembourg
23 June	Luxembourg
1 July	Hong Kong
15 August	Luxembourg
12 September	Hong Kong
4 October	Hong Kong
1 November	Luxembourg
26 December	Hong Kong, Luxembourg
27 December	Hong Kong

Asian Currencies Bond

(Hong Kong, Indonesia, Luxembourg, Malaysia, Singapore, South Korea, Thailand)

3 January	Thailand
18 January	Malaysia
31 January	South Korea
1 February	Hong Kong, Indonesia, Malaysia, Singapore, South Korea
2 February	Hong Kong, Malaysia, Singapore, South Korea
3 February	Hong Kong
16 February	Thailand
28 February	Indonesia
1 March	South Korea
3 March	Indonesia
9 March	South Korea
5 April	Hong Kong
6 April	Thailand
13 April	Thailand
14 April	Thailand
15 April	Hong Kong, Indonesia, Luxembourg, Singapore, Thailand
18 April	Hong Kong, Luxembourg
19 April	Malaysia
29 April	Indonesia
2 May	Hong Kong, Indonesia, Malaysia, Singapore, Thailand
3 May	Indonesia, Malaysia, Singapore
4 May	Indonesia, Malaysia, Thailand
5 May	Indonesia, South Korea
6 May	Indonesia
9 May	Hong Kong, Luxembourg
16 May	Indonesia, Malaysia, Singapore, Thailand
26 May	Indonesia, Luxembourg
1 June	Indonesia, South Korea
3 June	Hong Kong, Thailand
6 June	Luxembourg, Malaysia, South Korea
23 June	Luxembourg
1 July	Hong Kong
11 July	Malaysia, Singapore
13 July	Thailand
28 July	Thailand
9 August	Singapore
12 August	Thailand
15 August	Luxembourg, South Korea
17 August	Indonesia
31 August	Malaysia
9 September	South Korea
12 September	Hong Kong, South Korea
16 September	Malaysia
3 October	South Korea
4 October	Hong Kong
10 October	Malaysia, South Korea
13 October	Thailand
24 October	Malaysia, Singapore, Thailand
1 November	Luxembourg
5 December	Thailand
12 December	Thailand

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

Asian Currencies Bond (continued)

(Hong Kong, Indonesia, Luxembourg, Malaysia, Singapore, South Korea, Thailand)

26 December	Hong Kong, Luxembourg, Malaysia, Singapore
27 December	Hong Kong
30 December	South Korea

Asia ex Japan Equity, Asia ex Japan Equity Smaller Companies,

Asia Pacific ex Japan Equity High Dividend

(Hong Kong, Luxembourg)

1 February	Hong Kong
2 February	Hong Kong
3 February	Hong Kong
5 April	Hong Kong
15 April	Hong Kong, Luxembourg
18 April	Hong Kong, Luxembourg
2 May	Hong Kong
9 May	Hong Kong, Luxembourg
26 May	Luxembourg
3 June	Hong Kong
6 June	Luxembourg
23 June	Luxembourg
1 July	Hong Kong
15 August	Luxembourg
12 September	Hong Kong
4 October	Hong Kong
1 November	Luxembourg
26 December	Hong Kong, Luxembourg
27 December	Hong Kong

Asia High Yield Bond

(Hong Kong, Luxembourg)

1 February	Hong Kong
2 February	Hong Kong
3 February	Hong Kong
5 April	Hong Kong
15 April	Hong Kong, Luxembourg
18 April	Hong Kong, Luxembourg
2 May	Hong Kong
9 May	Hong Kong, Luxembourg
26 May	Luxembourg
3 June	Hong Kong
6 June	Luxembourg
23 June	Luxembourg
1 July	Hong Kong
15 August	Luxembourg
12 September	Hong Kong
4 October	Hong Kong
1 November	Luxembourg
26 December	Hong Kong, Luxembourg
27 December	Hong Kong

Brazil Bond

(Brazil, Luxembourg, US**)

17 January	US
21 February	US
28 February	Brazil
1 March	Brazil
15 April	Brazil, Luxembourg, US
18 April	Luxembourg
22 April	Brazil
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Luxembourg
16 June	Brazil
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
7 September	Brazil
10 October	US
12 October	Brazil
1 November	Luxembourg
2 November	Brazil
11 November	US
15 November	Brazil
24 November	US
26 December	Luxembourg, US
30 December	Brazil

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

Brazil Equity

(Brazil, Luxembourg, UK)

3 January	UK
28 February	Brazil
1 March	Brazil
15 April	Brazil, Luxembourg, UK
18 April	Luxembourg, UK
22 April	Brazil
2 May	UK
9 May	Luxembourg
26 May	Luxembourg
2 June	UK
3 June	UK
6 June	Luxembourg
16 June	Brazil
23 June	Luxembourg
15 August	Luxembourg
29 August	UK
7 September	Brazil
19 September	UK
12 October	Brazil
1 November	Luxembourg
2 November	Brazil
15 November	Brazil
23 December	UK
26 December	Luxembourg, UK
27 December	UK
30 December	Brazil, UK

BRIC Equity

(Brazil, Hong Kong, India, Luxembourg, UK)

3 January	UK
26 January	India
1 February	Hong Kong
2 February	Hong Kong
3 February	Hong Kong
28 February	Brazil
1 March	Brazil, India
5 April	Hong Kong
14 April	India
15 April	Brazil, Hong Kong, India, Luxembourg, UK
18 April	Hong Kong, Luxembourg, UK
22 April	Brazil
2 May	Hong Kong, UK
3 May	India
9 May	Hong Kong, Luxembourg
26 May	Luxembourg
2 June	UK
3 June	Hong Kong, UK
6 June	Luxembourg
16 June	Brazil
23 June	Luxembourg
1 July	Hong Kong
9 August	India
15 August	India, Luxembourg
29 August	UK
31 August	India
7 September	Brazil
12 September	Hong Kong
19 September	UK
4 October	Hong Kong
5 October	India
12 October	Brazil
25 October	India
26 October	India
1 November	Luxembourg
2 November	Brazil
8 November	India
15 November	Brazil
23 December	UK
26 December	Hong Kong, Luxembourg, UK
27 December	Hong Kong, UK
30 December	Brazil, UK

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

BRIC Markets Equity

(Brazil, Hong Kong, India, Luxembourg, UK)

3 January	UK
26 January	India
1 February	Hong Kong
2 February	Hong Kong
3 February	Hong Kong
28 February	Brazil
1 March	Brazil, India
5 April	Hong Kong
14 April	India
15 April	Brazil, Hong Kong, India, Luxembourg, UK
18 April	Hong Kong, Luxembourg, UK
22 April	Brazil
2 May	Hong Kong, UK
3 May	India
9 May	Hong Kong, Luxembourg
26 May	Luxembourg
2 June	UK
3 June	Hong Kong, UK
6 June	Luxembourg
16 June	Brazil
23 June	Luxembourg
1 July	Hong Kong
9 August	India
15 August	India, Luxembourg
29 August	UK
31 August	India
7 September	Brazil
12 September	Hong Kong
19 September	UK
4 October	Hong Kong
5 October	India
12 October	Brazil
25 October	India
26 October	India
1 November	Luxembourg
2 November	Brazil
8 November	India
15 November	Brazil
23 December	UK
26 December	Hong Kong, Luxembourg, UK
27 December	Hong Kong, UK
30 December	Brazil, UK

China A-shares Equity

(China, Hong Kong, Luxembourg)

3 January	China
31 January	China
1 February	China, Hong Kong
2 February	China, Hong Kong
3 February	China, Hong Kong
4 February	China
4 April	China
5 April	China, Hong Kong
15 April	Hong Kong, Luxembourg
18 April	Hong Kong, Luxembourg
2 May	China, Hong Kong
3 May	China
4 May	China
9 May	Hong Kong, Luxembourg
26 May	Luxembourg
3 June	China, Hong Kong
6 June	Luxembourg
23 June	Luxembourg
1 July	Hong Kong
15 August	Luxembourg
12 September	China, Hong Kong
3 October	China
4 October	China, Hong Kong
5 October	China
6 October	China
7 October	China
1 November	Luxembourg
26 December	Hong Kong, Luxembourg
27 December	Hong Kong

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

Chinese Equity

(Hong Kong, Luxembourg)

1 February	Hong Kong
2 February	Hong Kong
3 February	Hong Kong
5 April	Hong Kong
15 April	Hong Kong, Luxembourg
18 April	Hong Kong, Luxembourg
2 May	Hong Kong
9 May	Hong Kong, Luxembourg
26 May	Luxembourg
3 June	Hong Kong
6 June	Luxembourg
23 June	Luxembourg
1 July	Hong Kong
15 August	Luxembourg
12 September	Hong Kong
4 October	Hong Kong
1 November	Luxembourg
26 December	Hong Kong, Luxembourg
27 December	Hong Kong

Economic Scale US Equity

(Luxembourg, UK, US)

3 January	UK
17 January	US
21 February	US
15 April	Luxembourg, UK, US
18 April	Luxembourg, UK
2 May	UK
9 May	Luxembourg
26 May	Luxembourg
30 May	US
2 June	UK
3 June	UK
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
29 August	UK
5 September	US
19 September	UK
1 November	Luxembourg
24 November	US
23 December	UK
26 December	Luxembourg, UK, US
27 December	UK
30 December	UK

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

Euro Bond, Euro Convertible Bond, Euro Credit Bond,

Euro Bond Total Return, Euro High Yield Bond

(Luxembourg, UK)

3 January	UK
15 April	Luxembourg, UK
18 April	Luxembourg, UK
2 May	UK
9 May	Luxembourg
26 May	Luxembourg
2 June	UK
3 June	UK
6 June	Luxembourg
23 June	Luxembourg
15 August	Luxembourg
29 August	UK
19 September	UK
1 November	Luxembourg
23 December	UK
26 December	Luxembourg, UK
27 December	UK
30 December	UK

Euroland Value, Euroland Equity Smaller Companies,

Euroland Growth, Europe Value

(France, Luxembourg)

15 April	France, Luxembourg
18 April	France, Luxembourg
9 May	Luxembourg
26 May	Luxembourg
6 June	Luxembourg
23 June	Luxembourg
15 August	Luxembourg
1 November	Luxembourg
26 December	France, Luxembourg

Frontier Markets (Note: Fund does not deal on a Friday)

(Luxembourg, Kuwait, UK, Other*)

3 January	UK
28 February	Kuwait
15 April	Luxembourg, UK, Other
18 April	Luxembourg, UK
2 May	Kuwait, UK, Other
3 May	Kuwait, Other
9 May	Luxembourg
26 May	Luxembourg
2 June	UK
3 June	UK
6 June	Luxembourg
23 June	Luxembourg
7 July	Kuwait
8 July	Kuwait, Other
11 July	Kuwait
15 August	Luxembourg
29 August	UK
19 September	UK
29 September	Kuwait
1 November	Luxembourg
23 December	UK
26 December	Luxembourg, UK
27 December	UK
30 December	UK

GEM Debt Total Return

(Luxembourg, US**)

17 January	US
12 February	US
15 April	Luxembourg, US
18 April	Luxembourg
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
26 December	Luxembourg, US

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

Global Investment Grade Securitised Credit Bond

(Australia, France, Germany, Italy, Luxembourg, UK, US**)

3 January	Australia, UK
17 January	US
26 January	Australia
21 February	US
15 April	Australia, France, Germany, Italy, Luxembourg, UK, US
18 April	Australia, France, Germany, Italy, Luxembourg, UK
25 April	Australia
2 May	UK
9 May	Luxembourg
26 May	Luxembourg
30 May	US
2 June	UK
3 June	UK
6 June	Germany, Luxembourg
13 June	Australia
20 June	US
23 June	Luxembourg
4 July	US
15 August	Italy, Luxembourg
29 August	UK
5 September	US
19 September	UK
3 October	Germany
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
23 December	UK
26 December	Australia, France, Germany, Italy, Luxembourg, UK, US
27 December	Australia, UK
30 December	UK

Global Securitised Credit Bond***

(Germany, Luxembourg, UK, US**)

3 January	UK
17 January	US
21 February	US
15 April	Luxembourg
18 April	Germany, Luxembourg, UK
2 May	UK
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Germany, Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
29 August	UK
5 September	US
19 September	UK
3 October	Germany
10 October	US
1 November	Luxembourg
26 December	Germany, Luxembourg, UK, US

Global High Yield Securitised Credit Bond***

(Australia, France, Germany, Italy, Luxembourg, UK, US**)

3 January	Australia, UK
17 January	US
21 February	US
15 April	Luxembourg
18 April	Australia, France, Germany, Italy, Luxembourg, UK
25 April	Australia
2 May	UK
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Germany, Luxembourg
13 June	Australia
20 June	US
23 June	Luxembourg
4 July	US
15 August	Italy, Luxembourg
29 August	UK
5 September	US
19 September	UK
3 October	Germany
10 October	US
1 November	Luxembourg
26 December	Australia, France, Germany, Italy, Luxembourg, UK, US

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

Global Bond

(Japan, Luxembourg, UK, US**)

3 January	Japan, UK
10 January	Japan
17 January	US
11 February	Japan
21 February	US
23 February	Japan
21 March	Japan
15 April	Luxembourg, UK, US
18 April	Luxembourg, UK
29 April	Japan
2 May	UK
3 May	Japan
4 May	Japan
5 May	Japan
9 May	Luxembourg
26 May	Luxembourg
30 May	US
2 June	UK
3 June	UK
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
18 July	Japan
11 August	Japan
15 August	Luxembourg
29 August	UK
5 September	US
19 September	Japan, UK
23 September	Japan
10 October	Japan, US
1 November	Luxembourg
3 November	Japan
11 November	US
23 November	Japan
24 November	US
23 December	UK
26 December	Luxembourg, UK, US
27 December	UK
30 December	UK

Global Bond Total Return

(Luxembourg, UK, US**)

3 January	UK
17 January	US
21 February	US
15 April	Luxembourg, UK, US
18 April	Luxembourg, UK
2 May	UK
9 May	Luxembourg
26 May	Luxembourg
30 May	US
2 June	UK
3 June	UK
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
29 August	UK
5 September	US
19 September	UK
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
23 December	UK
26 December	Luxembourg, UK, US
27 December	UK
30 December	UK

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

Global Corporate Bond

(France, Luxembourg, US**)

17 January	US
21 February	US
15 April	France, Luxembourg, US
18 April	France, Luxembourg
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
26 December	France, Luxembourg, US

Global Credit Floating Rate Fixed Term Bond 2022 - 1

(Luxembourg, US**)

17 January	US
21 February	US
15 April	Luxembourg, US
18 April	Luxembourg
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
26 December	Luxembourg, US

Global Credit Floating Rate Fixed Term Bond 2023 - 1

(Luxembourg, US**)

17 January	US
21 February	US
15 April	Luxembourg, US
18 April	Luxembourg
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
26 December	Luxembourg, US

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

Global Credit Floating Rate Fixed Term Bond 2023 - 2

(Luxembourg, US**)

17 January	US
21 February	US
15 April	Luxembourg, US
18 April	Luxembourg
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
26 December	Luxembourg, US

Global Emerging Markets Bond, Global Emerging Markets ESG Bond,

Global Emerging Markets Local Debt

(Luxembourg, US**)

17 January	US
21 February	US
15 April	Luxembourg, US
18 April	Luxembourg
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
26 December	Luxembourg, US

Global Emerging Markets Corporate Sustainable Bond

(Launched as at 27 September 2022)

(Brazil, Luxembourg, Mexico)

12 October	Brazil
1 November	Luxembourg
2 November	Brazil, Mexico
15 November	Brazil
21 November	Mexico
12 December	Mexico
26 December	Luxembourg
30 December	Brazil

Global Emerging Markets Equity

(Hong Kong, Luxembourg, UK, Other*)

3 January	UK
31 January	Other
1 February	Hong Kong, Other
2 February	Hong Kong, Other
3 February	Hong Kong
1 March	Other
5 April	Hong Kong
15 April	Hong Kong, Luxembourg, UK, Other
18 April	Hong Kong, Luxembourg, UK
2 May	Hong Kong, UK, Other
9 May	Hong Kong, Luxembourg
26 May	Luxembourg
2 June	UK
3 June	Hong Kong, UK
6 June	Luxembourg
23 June	Luxembourg
1 July	Hong Kong
15 August	Luxembourg, Other
29 August	UK
9 September	Other
12 September	Hong Kong
19 September	UK
4 October	Hong Kong
10 October	Other
1 November	Luxembourg
23 December	UK
26 December	Hong Kong, Luxembourg, UK
27 December	Hong Kong, UK
30 December	UK, Other

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

Global Emerging Markets ESG Local Debt

(Luxembourg, US**)

17 January	US
21 February	US
15 April	Luxembourg, US
18 April	Luxembourg
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
26 December	Luxembourg, US

Global Emerging Markets Multi-Asset Income

(Hong Kong, Luxembourg, UK, US**)

3 January	UK
17 January	US
1 February	Hong Kong
2 February	Hong Kong
3 February	Hong Kong
21 February	US
5 April	Hong Kong
15 April	Hong Kong, Luxembourg, UK, US
18 April	Hong Kong, Luxembourg, UK
2 May	Hong Kong, UK
9 May	Hong Kong, Luxembourg
23 May	Luxembourg
30 May	US
2 June	UK
3 June	Hong Kong, UK
6 June	Luxembourg
20 June	US
23 June	Luxembourg
1 July	Hong Kong
4 July	US
15 August	Luxembourg
29 August	UK
5 September	US
12 September	Hong Kong
19 September	UK
4 October	Hong Kong
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
23 December	UK
26 December	Hong Kong, Luxembourg, UK, US
27 December	Hong Kong, UK
30 December	UK

Global ESG Corporate Bond

(Luxembourg, US**)

17 January	US
21 February	US
15 April	Luxembourg, US
18 April	Luxembourg
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
26 December	Luxembourg, US

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

Global Equity Climate Change

(Luxembourg, UK, US, Other*)

3 January	UK
17 January	US
21 February	US
15 April	Luxembourg, UK, US, Other
18 April	Luxembourg, UK, Other
2 May	UK
9 May	Luxembourg
26 May	Luxembourg
30 May	US
2 June	UK
3 June	UK
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
29 August	UK
5 September	US
19 September	UK
1 November	Luxembourg
24 November	US
23 December	UK
26 December	Luxembourg, UK, US, Other
27 December	UK
30 December	UK

Global Equity Circular Economy (Launched as at 17 June 2022)

(France, Luxembourg, US)

20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
1 November	Luxembourg
24 November	US
26 December	France, Luxembourg, US

Global Sustainable Long Term Dividend

(Luxembourg, UK, US, Other*)

3 January	UK
17 January	US
21 February	US
15 April	Luxembourg, UK, US, Other
18 April	Luxembourg, UK, Other
2 May	UK
9 May	Luxembourg
26 May	Luxembourg
30 May	US
2 June	UK
3 June	UK
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
29 August	UK
5 September	US
19 September	UK
1 November	Luxembourg
24 November	US
23 December	UK
26 December	Luxembourg, UK, US, Other
27 December	UK
30 December	UK

Global Equity Sustainable Healthcare

(Luxembourg, US)

17 January	US
21 February	US
15 April	Luxembourg, US
18 April	Luxembourg
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
1 November	Luxembourg
24 November	US
26 December	Luxembourg, US

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

Global Equity Volatility Focused

(Luxembourg, UK, US, Other*)

3 January	UK
17 January	US
21 February	US
15 April	Luxembourg, UK, US, Other
18 April	Luxembourg, UK, Other
2 May	UK
9 May	Luxembourg
26 May	Luxembourg
30 May	US
2 June	UK
3 June	UK
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
29 August	UK
5 September	US
19 September	UK
1 November	Luxembourg
24 November	US
23 December	UK
26 December	Luxembourg, UK, US, Other
27 December	UK
30 December	UK

Global Government Bond

(Japan, Luxembourg, UK, US**)

3 January	Japan, UK
10 January	Japan
17 January	US
11 February	Japan
21 February	US
23 February	Japan
21 March	Japan
15 April	Luxembourg, UK, US
18 April	Luxembourg, UK
29 April	Japan
2 May	UK
3 May	Japan
4 May	Japan
5 May	Japan
9 May	Luxembourg
26 May	Luxembourg
30 May	US
2 June	UK
3 June	UK
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
18 July	Japan
11 August	Japan
15 August	Luxembourg
29 August	UK
5 September	US
19 September	Japan, UK
23 September	Japan
10 October	Japan, US
1 November	Luxembourg
3 November	Japan
11 November	US
23 November	Japan
24 November	US
23 December	UK
26 December	Luxembourg, UK, US
27 December	UK
30 December	UK

Global Green Bond

(France, Luxembourg, US**)

17 January	US
21 February	US
15 April	France, Luxembourg, US
18 April	France, Luxembourg
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
10 October	US

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

Global Green Bond (continued)

(France, Luxembourg, US**)

1 November	Luxembourg
11 November	US
24 November	US
26 December	France, Luxembourg, US

Global High Income Bond, Global High Yield Bond

(France, Luxembourg, US**)

17 January	US
21 February	US
15 April	France, Luxembourg, US
18 April	France, Luxembourg
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
26 December	France, Luxembourg, US

Global High Yield ESG Bond

(Luxembourg, US**)

17 January	US
21 February	US
15 April	Luxembourg, US
18 April	Luxembourg
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
26 December	Luxembourg, US

Global Inflation Linked Bond

(Luxembourg, UK, US**)

3 January	UK
17 January	US
21 February	US
15 April	Luxembourg, UK, US
18 April	Luxembourg, UK
2 May	UK
9 May	Luxembourg
26 May	Luxembourg
30 May	US
2 June	UK
3 June	UK
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
29 August	UK
5 September	US
19 September	UK
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
23 December	UK
26 December	Luxembourg, UK, US
27 December	UK
30 December	UK

Global Infrastructure Equity

(Canada, Luxembourg, US**)

15 April	Canada, Luxembourg, US
18 April	Luxembourg
9 May	Luxembourg
23 May	Canada
26 May	Luxembourg

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

Global Infrastructure Equity (continued)

(Canada, Luxembourg, US**)

30 May	US
6 June	Luxembourg
20 June	US
23 June	Luxembourg
1 July	Canada
4 July	US
1 August	Canada
15 August	Luxembourg
5 September	Canada, US
10 October	Canada
1 November	Luxembourg
24 November	US
26 December	Canada, Luxembourg, US
27 December	Canada

Global Lower Carbon Bond

(France, Luxembourg, US**)

17 January	US
21 February	US
15 April	France, Luxembourg, US
18 April	France, Luxembourg
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
19 September	UK
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
26 December	France, Luxembourg, US

Global Lower Carbon Equity

(Luxembourg, UK, US)

3 January	UK
17 January	US
21 February	US
15 April	Luxembourg, UK, US
18 April	Luxembourg, UK
2 May	UK
9 May	Luxembourg
26 May	Luxembourg
30 May	US
2 June	UK
3 June	UK
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
29 August	UK
5 September	US
19 September	UK
1 November	Luxembourg
24 November	US
23 December	UK
26 December	Luxembourg, UK, US
27 December	UK
30 December	UK

Global Real Estate Equity

(Luxembourg, UK, US)

3 January	UK
17 January	US
21 February	US
15 April	Luxembourg, UK, US
18 April	Luxembourg, UK
2 May	UK
9 May	Luxembourg
26 May	Luxembourg
30 May	US
2 June	UK
3 June	UK
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
29 August	UK
5 September	US
19 September	UK
1 November	Luxembourg

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

Global Real Estate Equity (continued)

(Luxembourg, UK, US)

24 November	US
23 December	UK
26 December	Luxembourg, UK, US
27 December	UK
30 December	UK

Global Short Duration Bond

(Luxembourg, UK, US**)

3 January	UK
17 January	US
21 February	US
15 April	Luxembourg, UK, US
18 April	Luxembourg, UK
2 May	UK
9 May	Luxembourg
26 May	Luxembourg
30 May	US
2 June	UK
3 June	UK
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
29 August	UK
5 September	US
19 September	UK
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
23 December	UK
26 December	Luxembourg, UK, US
27 December	UK
30 December	UK

Global Short Duration High Yield Bond

(France, Luxembourg, US**)

17 January	US
21 February	US
15 April	France, Luxembourg, US
18 April	France, Luxembourg
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
26 December	France, Luxembourg, US

Global Sustainable Equity Income (Launched as at 18 May 2022)

(Luxembourg, US)

30 May	US
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
1 November	Luxembourg
24 November	US
26 December	Luxembourg, US

Global Sustainable Long Term Equity (Launched as at 2 September 2022)

(Luxembourg, US)

1 November	Luxembourg
24 November	US
26 December	Luxembourg, US

Hong Kong Equity

(Hong Kong, Luxembourg)

1 February	Hong Kong
2 February	Hong Kong
3 February	Hong Kong
5 April	Hong Kong
15 April	Hong Kong, Luxembourg
18 April	Hong Kong, Luxembourg
2 May	Hong Kong
9 May	Hong Kong, Luxembourg

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

Hong Kong Equity (continued)

(Hong Kong, Luxembourg)

26 May	Luxembourg
3 June	Hong Kong
6 June	Luxembourg
23 June	Luxembourg
1 July	Hong Kong
15 August	Luxembourg
12 September	Hong Kong
4 October	Hong Kong
1 November	Luxembourg
26 December	Hong Kong, Luxembourg
27 December	Hong Kong

India Fixed Income

(Hong Kong, India, Luxembourg)

26 January	India
1 February	Hong Kong
2 February	Hong Kong
3 February	Hong Kong
1 March	India
1 April	India
5 April	Hong Kong
14 April	India
15 April	Hong Kong, India, Luxembourg
18 April	Hong Kong, Luxembourg
2 May	Hong Kong
3 May	India
9 May	Hong Kong, Luxembourg
16 May	India
26 May	Luxembourg
3 June	Hong Kong
6 June	Luxembourg
23 June	Luxembourg
1 July	Hong Kong
9 August	India
15 August	India, Luxembourg
16 August	India
31 August	India
12 September	Hong Kong
4 October	Hong Kong
5 October	India
24 October	India
26 October	India
1 November	Luxembourg
8 November	India
26 December	Hong Kong, Luxembourg
27 December	Hong Kong

Indian Equity

(India, Luxembourg)

26 January	India
1 March	India
14 April	India
15 April	India, Luxembourg
18 April	Luxembourg
3 May	India
9 May	Luxembourg
26 May	Luxembourg
6 June	Luxembourg
23 June	Luxembourg
9 August	India
15 August	India, Luxembourg
31 August	India
5 October	India
25 October	India
26 October	India
1 November	Luxembourg
8 November	India
26 December	Luxembourg

Managed Solutions - Asia Focused Conservative, Managed Solutions - Asia Focused Growth, Managed Solutions - Asia Focused Income

(Hong Kong, Luxembourg)

1 February	Hong Kong
2 February	Hong Kong
3 February	Hong Kong
5 April	Hong Kong
15 April	Hong Kong, Luxembourg
18 April	Hong Kong, Luxembourg
2 May	Hong Kong
9 May	Hong Kong, Luxembourg
26 May	Luxembourg
3 June	Hong Kong
6 June	Luxembourg
23 June	Luxembourg

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

Managed Solutions - Asia Focused Conservative, Managed Solutions - Asia Focused Growth, Managed Solutions - Asia Focused Income (continued)

(Hong Kong, Luxembourg)

1 July	Hong Kong
15 August	Luxembourg
12 September	Hong Kong
4 October	Hong Kong
1 November	Luxembourg
26 December	Hong Kong, Luxembourg
27 December	Hong Kong

Mexico Equity

(Luxembourg, Mexico)

7 February	Mexico
21 March	Mexico
14 April	Mexico
15 April	Luxembourg, Mexico
18 April	Luxembourg
9 May	Luxembourg
26 May	Luxembourg
6 June	Luxembourg
23 June	Luxembourg
15 August	Luxembourg
16 September	Mexico
1 November	Luxembourg
2 November	Mexico
21 November	Mexico
12 December	Mexico
26 December	Luxembourg

Multi-Asset Style Factors, Multi-Strategy Target Return

(CBOT, CME, Eurex, France (public holidays), Luxembourg, US)

17 January	CBOT, CME, US
21 February	CBOT, CME, US
15 April	CBOT, CME, Eurex, Luxembourg, US
18 April	Eurex, France, Luxembourg
9 May	Luxembourg
26 May	France, Luxembourg
30 May	CBOT, CME, US
6 June	France, Luxembourg
20 June	CBOT, CME, US
23 June	Luxembourg
4 July	CBOT, CME, US
14 July	France
15 August	France, Luxembourg
5 September	CBOT, CME, US
1 November	France, Luxembourg
11 November	France
24 November	CBOT, CME, US
26 December	CBOT, CME, Eurex, Luxembourg, US

RMB Fixed Income

(China, Hong Kong, Luxembourg, UK, US**)

3 January	China, UK
17 January	US
31 January	China
1 February	China, Hong Kong
2 February	China, Hong Kong
3 February	China, Hong Kong
4 February	China
21 February	US
4 April	China
5 April	China, Hong Kong
15 April	Hong Kong, Luxembourg, UK, US
18 April	Hong Kong, Luxembourg, UK
2 May	China, Hong Kong, UK
3 May	China
4 May	China
9 May	Hong Kong, Luxembourg
26 May	Luxembourg
30 May	US
2 June	UK
3 June	China, Hong Kong, UK
6 June	Luxembourg
20 June	US
23 June	Luxembourg
1 July	Hong Kong
4 July	US
15 August	Luxembourg
29 August	UK
5 September	US
12 September	China, Hong Kong
19 September	UK
3 October	China
4 October	China, Hong Kong
5 October	China
6 October	China

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

RMB Fixed Income (continued)

(China, Hong Kong, Luxembourg, UK, US**)

7 October	China
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
23 December	UK
26 December	Hong Kong, Luxembourg, UK, US
27 December	Hong Kong, UK
30 December	UK

Russia Equity****

(Luxembourg, Russia, UK)

3 January	UK
7 January	Russia
23 February	Russia
8 March	Russia
15 April	Luxembourg, UK
18 April	Luxembourg, UK
2 May	Russia, UK
9 May	Luxembourg, Russia
26 May	Luxembourg
2 June	UK
3 June	UK
6 June	Luxembourg
23 June	Luxembourg
15 August	Luxembourg
29 August	UK
19 September	UK
1 November	Luxembourg
4 November	Russia
23 December	UK
26 December	Luxembourg, UK
27 December	UK
30 December	UK

Singapore Dollar Income Bond

(Hong Kong, Luxembourg, Singapore)

1 February	Hong Kong, Singapore
2 February	Hong Kong, Singapore
3 February	Hong Kong
5 April	Hong Kong
15 April	Hong Kong, Luxembourg, Singapore
18 April	Hong Kong, Luxembourg
2 May	Hong Kong, Singapore
3 May	Singapore
9 May	Hong Kong, Luxembourg
16 May	Singapore
26 May	Luxembourg
3 June	Hong Kong
6 June	Luxembourg
23 June	Luxembourg
1 July	Hong Kong
11 July	Singapore
9 August	Singapore
15 August	Luxembourg
12 September	Hong Kong
4 October	Hong Kong
24 October	Hong Kong
1 November	Luxembourg
26 December	Hong Kong, Luxembourg, Singapore
27 December	Hong Kong

Thai Equity

(Luxembourg, Thailand)

3 January	Thailand
16 February	Thailand
6 April	Thailand
13 April	Thailand
14 April	Thailand
15 April	Luxembourg, Thailand
18 April	Luxembourg
2 May	Thailand
4 May	Thailand
9 May	Luxembourg
16 May	Thailand
26 May	Luxembourg
3 June	Thailand
6 June	Luxembourg
23 June	Luxembourg
13 July	Thailand
28 July	Thailand
12 August	Thailand
15 August	Luxembourg

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

Thai Equity (continued)

(Luxembourg, Thailand)

13 October	Thailand
24 October	Thailand
1 November	Luxembourg
5 December	Thailand
12 December	Thailand
26 December	Luxembourg

Turkey Equity

(Luxembourg, Turkey)

15 April	Luxembourg
18 April	Luxembourg
2 May	Turkey
3 May	Turkey
4 May	Turkey
9 May	Luxembourg
19 May	Turkey
26 May	Luxembourg
6 June	Luxembourg
23 June	Luxembourg
11 July	Turkey
12 July	Turkey
15 July	Turkey
15 August	Luxembourg
30 August	Turkey
1 November	Luxembourg
26 December	Luxembourg

Ultra Short Duration Bond

(Luxembourg, US**)

17 January	US
21 February	US
15 April	Luxembourg, US
18 April	Luxembourg
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
26 December	Luxembourg, US

US Dollar Bond, US High Yield Bond

(Luxembourg, US**)

17 January	US
21 February	US
15 April	Luxembourg, US
18 April	Luxembourg
9 May	Luxembourg
26 May	Luxembourg
30 May	US
6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
5 September	US
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
26 December	Luxembourg, US

US Income Focused

(Luxembourg, UK, US, US**)

3 January	UK
17 January	US
21 February	US
15 April	Luxembourg, UK, US
18 April	Luxembourg, UK
2 May	UK
9 May	Luxembourg
26 May	Luxembourg
30 May	US
2 June	UK
3 June	UK

Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2022 (continued)

US Income Focused (continued)

(Luxembourg, UK, US, US**)

6 June	Luxembourg
20 June	US
23 June	Luxembourg
4 July	US
15 August	Luxembourg
29 August	UK
5 September	US
19 September	UK
10 October	US
1 November	Luxembourg
11 November	US
24 November	US
23 December	UK
26 December	Luxembourg, UK, US
27 December	UK
30 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 (10th October) and Veterans Day (11th November) 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
Equity Sub-Funds		
Asia ex Japan Equity	HSBC Asset Management (Hong Kong) Limited	
Asia ex Japan Equity Smaller Companies	HSBC Asset Management (Hong Kong) Limited	HSBC Asset Management (India) Pvt Limited
Asia Pacific ex Japan Equity High Dividend	HSBC Asset Management (Hong Kong) Limited	
China A-shares Equity	HSBC Asset Management (Hong Kong) Limited	
Chinese Equity	HSBC 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 (launched as at 17 June 2022)	HSBC Asset Management (France)	
Global Equity Climate Change	HSBC Asset Management (UK) Limited	
Global Sustainable Equity Income (launched as at 18 May 2022)	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 (launched as at 02 September 2022)	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 Asset Management (Hong Kong) Limited	
International and Regional Equity Sub-Funds		
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	
Market Specific Equity Sub-Funds		
Brazil Equity	HSBC Asset Management (UK) Limited	
Economic Scale US Equity	HSBC Asset Management (UK) Limited	
Indian Equity	HSBC Asset Management (Hong Kong) Limited	
Mexico Equity	HSBC Asset Management (México), S.A. de C.V.	
Russia Equity*	HSBC Asset Management (UK) Limited	
Thai Equity	HSBC Asset Management (Hong Kong) Limited	
Turkey Equity	HSBC Portfoy Yonetimi A.S.	
Bond Sub-Funds		
Asia Bond	HSBC Asset Management (Hong Kong) Limited	
Asia ESG Bond	HSBC Asset Management (Hong Kong) Limited	
Asia High Yield Bond	HSBC Asset Management (Hong Kong) Limited	
Asian Currencies Bond	HSBC Asset Management (Hong Kong) Limited	
Brazil Bond	HSBC Asset Management (USA) Inc.	
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)	
GEM Debt Total Return	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.

Appendix V (Additional Disclosures) – Investment Advisers (continued)

Sub-Fund	Investment Adviser	Sub-Investment Adviser
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 (launched as at 27 September 2022)	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	
Global Short Duration 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.
India Fixed Income	HSBC Asset Management (Hong Kong) Limited	HSBC 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 Asset Management (Hong Kong) Limited	
Singapore Dollar Income Bond	HSBC 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.	
Other Sub-Funds		
Euro Convertible Bond	HSBC Asset Management (France)	
Global Credit Floating Rate Fixed Term Bond 2022 - 1	HSBC Asset Management (USA) Inc.	
Global Credit Floating Rate Fixed Term Bond 2023 - 1	HSBC Asset Management (USA) Inc.	
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 Asset Management (Hong Kong) Limited	
Managed Solutions - Asia Focused Growth	HSBC Asset Management (Hong Kong) Limited	
Managed Solutions - Asia Focused Income	HSBC 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	

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 Risk Team of HSBC Asset Management Limited is responsible for specifying, 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.

The VaR utilization (lowest, highest and average) of the sub-fund is calculated by dividing the realized Daily VaR by the VaR Regulatory limit (20% for the Absolute VaR and 200% for the Relative VaR sub-funds).

Appendix VI (Unaudited Additional Disclosures) – Risk Management (continued)

Sub-fund	Entity in charge of Commitment / VaR monitoring	Starting period	Ending period	Market Risk Calculation	Lowest fund VaR utilisation	Highest fund VaR utilisation	Average fund VaR utilisation	VaR Regulatory Limit	Reference Portfolio (if any)
1) Bond Sub-funds									
Asia Bond	HSBC Asset Management (Hong Kong) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Asia ESG Bond	HSBC Asset Management (Hong Kong) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Asia High Yield Bond	HSBC Asset Management (Hong Kong) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Asian Currencies Bond	HSBC Asset Management (Hong Kong) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Brazil Bond	HSBC Asset Management (USA) Inc.	01/04/2022	30/09/2022	Relative VaR	47.10%	52.45%	49.68%	200.00%	JP Morgan GBI-EM Global Brazil Index
Euro Bond	HSBC Asset Management (France) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Euro Bond Total Return	HSBC Asset Management (France) Limited	01/04/2022	30/09/2022	Absolute VaR	12.49%	16.58%	14.35%	20.00%	N/A
Euro Credit Bond	HSBC Asset Management (France) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Euro High Yield Bond	HSBC Asset Management (France) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
GEM Debt Total Return	HSBC Asset Management(USA) Inc.	01/04/2022	06/09/2022	Absolute VaR	18.53%	28.04%	24.24%	20.00%	N/A
		07/09/2022	30/09/2022	Relative VaR*	46.15%	50.45%	48.83%	200.00%	50% JP Morgan EMBI Global Diversified, 25% JP Morgan GBI-EM Global Diversified and 25% JP Morgan ELMI Plus
Global Bond	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Relative VaR	47.09%	52.97%	50.55%	200.00%	Bloomberg Global Aggregate Index

*Effective 7th Sep 2022, the Market Risk Calculation Methodology has been changed from Absolute VaR to Relative VaR, to better reflect the underlying investment methodology and management of the Fund

Appendix VI (Unaudited Additional Disclosures) – Risk Management (continued)

Sub-fund	Entity in charge of Commitment / VaR monitoring	Starting period	Ending period	Market Risk Calculation	Lowest fund VaR utilisation	Highest fund VaR utilisation	Average fund VaR utilisation	VaR Regulatory Limit	Reference Portfolio (if any)
1) Bond Sub-funds (continued)									
Global Bond Total Return	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Absolute VaR	11.78%	17.18%	14.40%	20.00%	N/A
Global Corporate Bond	HSBC Asset Management (USA) Inc.	01/04/2022	30/09/2022	Relative VaR	46.97%	54.16%	51.05%	200.00%	Bloomberg Global Aggregate Corporates AWS Hedged USD
Global Emerging Markets Bond	HSBC Asset Management (USA) Inc.	01/04/2022	30/09/2022	Relative VaR	48.07%	60.48%	52.41%	200.00%	JP Morgan Emerging Market Bond Index Global Diversified
Global Emerging Markets Corporate Sustainable Bond	HSBC Asset Management (UK) Limited	27/09/2022	30/09/2022	Relative VaR	61.17%	62.65%	61.91%	200.00%	JP Morgan ESG Corporate EMBI Broad Diversified
Global Emerging Markets ESG Bond	HSBC Asset Management (USA) Inc.	01/04/2022	30/09/2022	Relative VaR	49.45%	57.13%	53.35%	200.00%	JP Morgan ESG Emerging Market Bond Index Global Diversified
Global Emerging Markets ESG Local Debt	HSBC Asset Management (USA) Inc.	01/04/2022	30/09/2022	Relative VaR	48.54%	52.14%	49.55%	200.00%	JP Morgan Government Bond Index Emerging Market Global Diversified
Global Emerging Markets Local Debt	HSBC Asset Management (USA) Inc.	01/04/2022	30/09/2022	Relative VaR	49.90%	55.88%	50.95%	200.00%	50% JP Morgan Government Bond Index Emerging Market Global Diversified and 50% JP Morgan Emerging Local Markets Index Plus
Global ESG Corporate Bond	HSBC Asset Management (USA) Inc.	01/04/2022	30/09/2022	Relative VaR	45.36%	51.82%	47.41%	200.00%	Bloomberg Global Aggregate Corporate Diversified Index Hedge USD
Global Government Bond	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Relative VaR	47.18%	55.07%	50.39%	200.00%	JP Morgan GBI Global Hedged USD
Global Green Bond	HSBC Asset Management (France) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Global High Income Bond	HSBC Asset Management (USA) Inc.	01/04/2022	30/09/2022	Relative VaR	46.38%	54.60%	50.98%	200.00%	Bloomberg Global Aggregate Corporate USD Hedged Index
Global High Yield Bond	HSBC Asset Management (USA) Inc.	01/04/2022	30/09/2022	Relative VaR	50.87%	61.70%	55.11%	200.00%	ICE BofA Merrill Lynch Global High Yield BB-B Constrained (USD hedged)
Global High Yield ESG Bond	HSBC Asset Management (USA) Inc.	01/04/2022	30/09/2022	Relative VaR	49.64%	63.97%	54.32%	200.00%	ICE BofA Merrill Lynch Global High Yield BB-B Constrained (USD hedged)

Appendix VI (Unaudited Additional Disclosures) – Risk Management (continued)

Sub-fund	Entity in charge of Commitment / VaR monitoring	Starting period	Ending period	Market Risk Calculation	Lowest fund VaR utilisation	Highest fund VaR utilisation	Average fund VaR utilisation	VaR Regulatory Limit	Reference Portfolio (if any)
1) Bond Sub-funds (continued)									
Global High Yield Securitised Credit Bond	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Global Inflation Linked Bond	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Relative VaR	46.10%	51.65%	48.22%	200.00%	ICE BofA Merrill Lynch Global Inflation-Linked Government Alternative Weighting Scheme Custom (USD hedged)
Global Investment Grade Securitised Credit Bond	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Global Lower Carbon Bond	HSBC Asset Management (USA) Inc.	01/04/2022	30/09/2022	Relative VaR	49.04%	54.37%	50.91%	200.00%	Bloomberg Global Aggregate Corporates Diversified Hedged USD
Global Securitised Credit Bond	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Global Short Duration Bond	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Absolute VaR	5.16%	6.92%	6.14%	20.00%	N/A
Global Short Duration High Yield Bond	HSBC Asset Management (USA) Inc.	01/04/2022	30/09/2022	Relative VaR	43.33%	58.17%	48.44%	200.00%	Bloomberg Global Short Duration High Yield BB-B 2% Constrained USD hedged Index
India Fixed Income	HSBC Asset Management (Hong Kong) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
RMB Fixed Income	HSBC Asset Management (Hong Kong) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Singapore Dollar Income Bond	HSBC Asset Management (Hong Kong) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Ultra Short Duration Bond	HSBC Asset Management (USA) Inc.	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
US Dollar Bond	HSBC Asset Management (USA) Inc.	01/04/2022	30/09/2022	Relative VaR	47.38%	63.84%	58.63%	200.00%	Bloomberg US Aggregate

Appendix VI (Unaudited Additional Disclosures) – Risk Management (continued)

Sub-fund	Entity in charge of Commitment / VaR monitoring	Starting period	Ending period	Market Risk Calculation	Lowest fund VaR utilisation	Highest fund VaR utilisation	Average fund VaR utilisation	VaR Regulatory Limit	Reference Portfolio (if any)
1) Bond Sub-funds (continued)									
US High Yield Bond	HSBC Asset Management (USA) Inc.	01/04/2022	30/09/2022	Relative VaR	54.46%	62.53%	57.68%	200.00%	ICE BofA Merrill Lynch US High Yield Constrained Index
2) Equity Sub-funds									
Asia ex Japan Equity	HSBC Asset Management (Hong Kong) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Asia ex Japan Equity Smaller Companies	HSBC Asset Management (Hong Kong) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Asia Pacific ex Japan Equity High Dividend	HSBC Asset Management (Hong Kong) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
BRIC Equity	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
BRIC Markets Equity	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
China A-shares Equity	HSBC Asset Management (Hong Kong) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Chinese Equity	HSBC Asset Management (Hong Kong) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Euroland Equity Smaller Companies	HSBC Asset Management (France) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Euroland Growth	HSBC Asset Management (France) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Euroland Value	HSBC Asset Management (France) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Europe Value	HSBC Asset Management (France) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Frontier Markets	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Global Emerging Markets Equity	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Global Equity Circular Economy	HSBC Asset Management (France) Limited	17/06/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Global Equity Climate Change	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A

Appendix VI (Unaudited 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)
2) Equity Sub-funds (continued)									
Global Equity Sustainable Healthcare	HSBC Asset Management (France) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Global Equity Volatility Focused	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Global Infrastructure Equity	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Global Lower Carbon Equity	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Global Real Estate Equity	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Global Sustainable Equity Income	HSBC Asset Management (France) Limited	18/05/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Global Sustainable Long Term Dividend	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Global Sustainable Long Term Equity	HSBC Asset Management (UK) Limited	02/09/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Hong Kong Equity	HSBC Asset Management (Hong Kong) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
3) Market Specific Equity Sub-Funds									
Brazil Equity	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Economic Scale US Equity	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A

Appendix VI (Unaudited 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)
3) Market Specific Equity Sub-Funds (continued)									
Indian Equity	HSBC Asset Management (Hong Kong) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Mexico Equity	HSBC Asset Management (Mexico) S.A.	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Russia Equity	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Thai Equity	HSBC Asset Management (Hong Kong) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Turkey Equity	HSBC Global Portfoy Yonetimi A.S.	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
4) Other Sub-funds									
Euro Convertible Bond	HSBC Asset Management (France) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Global Credit Floating Rate Fixed Term Bond 2022 - 1	HSBC Asset Management (USA) Inc.	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Global Credit Floating Rate Fixed Term Bond 2023 - 1	HSBC Asset Management (USA) Inc.	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Global Credit Floating Rate Fixed Term Bond 2023 - 2	HSBC Asset Management (USA) Inc.	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Global Emerging Markets Multi-Asset Income	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Managed Solutions - Asia Focused Conservative	HSBC Asset Management (Hong Kong) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A

Appendix VI (Unaudited 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)
4) Other Sub-funds (continued)									
Managed Solutions - Asia Focused Growth	HSBC Asset Management (Hong Kong) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Managed Solutions - Asia Focused Income	HSBC Asset Management (Hong Kong) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A
Multi-Asset Style Factors	HSBC Asset Management (France) Limited	01/04/2022	30/09/2022	Absolute VaR	7.02%	10.82%	8.80%	20.00%	N/A
Multi-Strategy Target Return	HSBC Asset Management (France) Limited	01/04/2022	30/09/2022	Absolute VaR	8.87%	22.43%	15.90%	20.00%	N/A
US Income Focused	HSBC Asset Management (UK) Limited	01/04/2022	30/09/2022	Commitment	N/A	N/A	N/A	N/A	N/A

Appendix VI (Unaudited 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 sum of notionals or commitment 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
1) Bond Sub-funds					
Brazil Bond	01/04/2022	30/09/2022	Sum of Notionals	50.00%	9.43%
Euro Bond Total Return	01/04/2022	30/09/2022	Sum of Notionals	120.00%	149.4%
GEM Debt Total Return*	01/04/2022	30/09/2022	Sum of Notionals	200.00%	186.13%
Global Bond	01/04/2022	30/09/2022	Sum of Notionals	150.00%	122.01%
Global Bond Total Return	01/04/2022	30/09/2022	Sum of Notionals	300.00%	170.71%
Global Corporate Bond	01/04/2022	30/09/2022	Sum of Notionals	75.00%	56.26%
Global Emerging Markets Bond*	01/04/2022	30/09/2022	Sum of Notionals	50.00%	34.39%
Global Emerging Markets Corporate Sustainable Bond	27/09/2022	30/09/2022	Sum of Notionals	50.00%	0%
Global Emerging Markets ESG Local Debt	01/04/2022	30/09/2022	Sum of Notionals	100.00%	74.63%
Global Emerging Markets Local Debt*	01/04/2022	30/09/2022	Sum of Notionals	125.00%	107.12%
Global ESG Corporate Bond	01/04/2022	30/09/2022	Sum of Notionals	75.00%	56.05%
Global Emerging Markets ESG Bond	01/04/2022	30/09/2022	Sum of Notionals	50%	17.39%
Global Government Bond	01/04/2022	30/09/2022	Sum of Notionals	150.00%	70.97%
Global High Income Bond	01/04/2022	30/09/2022	Sum of Notionals	75.00%	51.96%
Global High Yield Bond	01/04/2022	30/09/2022	Sum of Notionals	75.00%	13.23%
Global High Yield ESG Bond	01/04/2022	30/09/2022	Sum of Notionals	75.00%	13.07%
Global Inflation Linked Bond	01/04/2022	30/09/2022	Sum of Notionals	150.00%	122.01%

* Indicates a sub-fund with hedged share class portfolios where it is recognised that leverage may be up to 100% larger than the master fund due to the forward foreign currency exchange contracts that are employed to hedge from base currency into the respective hedged share class currency.

Appendix VI (Unaudited Additional Disclosures) – Risk Management (continued)

Leverage (continued)

Sub-fund	Starting Period	Ending Period	Leverage Methodology	Expected Level of Leverage	Realised Average Level of Leverage
Global Lower Carbon Bond	01/04/2022	30/09/2022	Sum of Notionals	75.00%	59.52%
Global Short Duration Bond	01/04/2022	30/09/2022	Sum of Notionals	200.00%	91.46%
Global Short Duration High Yield Bond*	01/04/2022	30/09/2022	Sum of Notionals	75.00%	19.11%
US Dollar Bond	01/04/2022	30/09/2022	Sum of Notionals	75.00%	36.87%
US High Yield Bond	01/04/2022	30/09/2022	Sum of Notionals	75.00%	1.03%
2) Other Sub-funds					
Multi-Asset Style Factors	01/04/2022	30/09/2022	Sum of Notionals	700.00%	212.1%
Multi-Strategy Target Return	01/04/2022	30/09/2022	Sum of Notionals	500.00%	228.64%

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 2022, 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 in sub-fund currency	% of Total Net Assets	% of total lendable assets
Asia ex Japan Equity	USD	Securities Lending	42,751,008	10.80%	10.82%
Asia ex Japan Equity Smaller Companies	USD	Securities Lending	55,208,988	11.21%	11.51%
Asia Pacific ex Japan Equity High Dividend	USD	Securities Lending	21,413,233	6.05%	6.10%
Chinese Equity	USD	Securities Lending	17,824,834	2.63%	2.68%
Euroland Equity Smaller Companies	EUR	Securities Lending	7,702,571	7.19%	7.32%
Euroland Growth	EUR	Securities Lending	19,359,579	9.39%	9.54%
Euroland Value	EUR	Securities Lending	23,606,363	6.89%	7.15%
Europe Value	EUR	Securities Lending	9,189,596	13.12%	13.27%
Global Emerging Markets Equity	USD	Securities Lending	15,299,686	4.78%	5.14%
Global Sustainable Long Term Dividend	USD	Securities Lending	1,106,163	2.90%	2.98%
Hong Kong Equity	USD	Securities Lending	3,890,815	3.16%	3.25%
BRIC Equity	USD	Securities Lending	3,014,610	2.00%	2.01%
BRIC Markets Equity	USD	Securities Lending	467,550	0.69%	0.70%
Frontier Markets	USD	Securities Lending	335,732	0.16%	0.16%
Global Equity Volatility Focused	USD	Securities Lending	15,575,497	13.70%	13.62%
Global Real Estate Equity	USD	Securities Lending	110,803,319	10.59%	10.75%
Economic Scale US Equity	USD	Securities Lending	34,508,220	14.40%	14.55%
Thai Equity	USD	Securities Lending	1,690,520	5.24%	5.31%
Turkey Equity	EUR	Securities Lending	8,630,315	12.53%	13.89%
Asia Bond	USD	Securities Lending	65,625,855	15.19%	15.33%
Asia High Yield Bond	USD	Securities Lending	212,429,247	15.33%	15.95%
Euro Bond	EUR	Securities Lending	3,596,391	6.28%	6.39%
Euro Bond Total Return	EUR	Securities Lending	6,581,582	4.48%	4.62%
Euro Credit Bond	EUR	Securities Lending	17,038,637	5.27%	5.52%
Euro High Yield Bond	EUR	Securities Lending	163,695,393	14.82%	15.13%
GEM Debt Total Return	USD	Securities Lending	1,797,403	1.01%	1.21%

*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.

Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

Global Data (continued)

Sub-funds	Currency	Type of Asset	Market value of securities lent in sub-fund currency	% of Total Net Assets	% of total lendable assets
Global Bond	USD	Securities Lending	192,223	0.53%	0.51%
Global Bond Total Return	USD	Securities Lending	10,578,497	5.26%	5.86%
Global Corporate Bond	USD	Securities Lending	358,228,325	13.68%	14.02%
Global Emerging Markets Bond	USD	Securities Lending	84,202,279	6.67%	7.37%
Global Emerging Markets Local Debt	USD	Securities Lending	202,265,338	16.91%	17.21%
Global Government Bond	USD	Securities Lending	647,639,978	24.81%	25.18%
Global High Income Bond	USD	Securities Lending	52,918,376	6.85%	7.15%
Global High Yield Bond	USD	Securities Lending	129,547,284	9.32%	9.67%
Global Inflation Linked Bond	USD	Securities Lending	41,230,152	13.65%	14.05%
Global Short Duration Bond	USD	Securities Lending	41,863,899	14.07%	14.88%
Global Short Duration High Yield Bond	USD	Securities Lending	7,513,225	5.44%	5.53%
India Fixed Income	USD	Securities Lending	1,624,125	0.29%	0.29%
RMB Fixed Income	USD	Securities Lending	2,420,446	0.80%	0.82%
Singapore Dollar Income Bond	SGD	Securities Lending	8,116,366	3.90%	3.96%
US High Yield Bond	USD	Securities Lending	700,687	1.52%	1.54%
Euro Convertible Bond	EUR	Securities Lending	595,298	4.93%	5.46%
Global Credit Floating Rate Fixed Term Bond 2023 - 1	USD	Securities Lending	17,901,705	3.07%	3.23%
Global Credit Floating Rate Fixed Term Bond 2023 - 2	USD	Securities Lending	30,081,721	6.15%	6.51%
Managed Solutions - Asia Focused Income	USD	Securities Lending	32,138,928	8.76%	8.93%
US Income Focused	USD	Securities Lending	22,762,775	4.53%	4.42%

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	USD	(500,335)	0.5%

* 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

Asia ex Japan Equity

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	UK Government	USD	16,527,802
2	Japan Government	USD	7,944,804
3	VODAFONE GROUP VODAFONE GROUP ODSH	USD	3,163,716
4	KINGFISHER ORD 15 5/7P	USD	3,163,716
5	DIAGEO ORD 28 101/108P	USD	3,163,715
6	NATIONAL GRID NATIONAL GRID ODSH	USD	3,163,709
7	France government	USD	2,532,377
8	DECHRA PHARMACEUTICALS PLC ORD GBP 0.01	USD	1,708,329
9	AGEAS AGEAS ODSH	USD	1,104,310
10	US Government	USD	835,780

Asia Pacific ex Japan Equity High Dividend

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Belgium government	USD	4,310,703
2	Austria government	USD	4,309,902
3	UK Government	USD	4,029,195
4	Japan Government	USD	3,663,237
5	France government	USD	2,155,162
6	US Government	USD	660,034
7	VODAFONE GROUP VODAFONE GROUP ODSH	USD	500,048
8	GLENCORE INTERNATIONAL ORD USD0.01	USD	500,045
9	DIAGEO ORD 28 101/108P	USD	500,015
10	FLUTTER FLUTTER ODSH	USD	481,729

Euroland Equity Smaller Companies

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Japan Government	EUR	6,476,264
2	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	EUR	185,384
3	EDWARDS LIFESCI EDWARDS LIFESCI ODSH	EUR	103,044
4	WHITBREAD PLC ORD 76 122/153P	EUR	101,654
5	UK Government	EUR	78,781
6	CRH CRH ODSH	EUR	67,567
7	NVIDIA NVIDIA ODSH	EUR	67,558
8	ALTRIA GROUP ALTRIA GROUP ODSH	EUR	67,556
9	VINCI VINCI ODSH	EUR	67,538
10	ACTIVISION ACTIVISION ODSH	EUR	67,519

Euroland Value

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Japan Government	EUR	12,617,825
2	UK Government	EUR	3,298,678
3	Austria government	EUR	1,669,801
4	France government	EUR	834,221
5	US Government	EUR	790,824
6	VODAFONE GROUP VODAFONE GROUP ODSH	EUR	598,661
7	BAE SYSTEMS ORD 2.5P	EUR	598,658
8	DIAGEO ORD 28 101/108P	EUR	598,639
9	FLUTTER FLUTTER ODSH	EUR	598,584
10	Australian Government	EUR	473,360

Asia ex Japan Equity Smaller Companies

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Japan Government	USD	12,727,785
2	UK Government	USD	10,522,492
3	France government	USD	5,940,638
4	GLENCORE INTERNATIONAL ORD USD0.01	USD	2,736,275
5	CONVATEC GROUP CONVATEC GROUP ODSH	USD	1,610,669
6	GSK GSK ODSH	USD	1,610,667
7	BARCLAYS BANK PLC ORD 25P	USD	1,331,998
8	NATIONAL GRID NATIONAL GRID ODSH	USD	1,309,941
9	US Government	USD	1,103,937
10	Australian Government	USD	1,017,783

Chinese Equity

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	UK Government	USD	10,562,609
2	Austria government	USD	943,260
3	VODAFONE GROUP VODAFONE GROUP ODSH	USD	540,819
4	US Government	USD	518,943
5	HOMESERVE HOMESERVE ODSH	USD	392,895
6	DIAGEO ORD 28 101/108P	USD	392,895
7	DECHRA PHARMACEUTICALS PLC ORD GBP 0.01	USD	392,882
8	GLENCORE INTERNATIONAL ORD USD0.01	USD	329,160
9	Japan Government	USD	259,421
10	GSK GSK ODSH	USD	147,916

Euroland Growth

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Japan Government	EUR	13,857,628
2	France government	EUR	3,464,309
3	US Government	EUR	1,035,409
4	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	EUR	455,402
5	TESCO TESCO ODSH	EUR	455,401
6	GLENCORE INTERNATIONAL ORD USD0.01	EUR	455,399
7	DIAGEO ORD 28 101/108P	EUR	455,381
8	UK Government	EUR	120,257
9	VODAFONE GROUP VODAFONE GROUP ODSH	EUR	30,362
10	SAGE GROUP SAGE GROUP ODSH	EUR	17,400

Europe Value

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	META PLATFORMS META PLATFORMS ODSH	EUR	970,891
2	PRUDENTIAL PLC ORD GBP0.05	EUR	970,132
3	RENAULT RENAULT ODSH	EUR	970,129
4	SALESFORCE SALESFORCE ODSH	EUR	970,080
5	RECKITT BENCKISER PLC ORD GBP0.10	EUR	970,074
6	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	EUR	904,696
7	JD SPORTS FASHION ORD GBP0.0005 JD SPORTS FASHION ORD GBP0.0005	EUR	646,939
8	SCOT & SOUTHERN ENERGY ORD GBP0.50	EUR	417,318
9	Canadian Government	EUR	304,090
10	WHITBREAD PLC ORD 76 122/153P	EUR	163,146

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 Emerging Markets Equity

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Japan Government	USD	3,724,376
2	UK Government	USD	2,160,508
3	AMPHENOL AMPHENOL ODSH	USD	602,980
4	GM GM ODSH	USD	602,976
5	INTUITIVE INTUITIVE ODSH	USD	602,930
6	MARRIOTT INTNL MARRIOTT INTNL ODSH	USD	602,863
7	PAYCOM SOFTWARE PAYCOM SOFTWARE ODSH	USD	602,793
8	France government	USD	508,611
9	Germany government	USD	507,602
10	GLENCORE INTERNATIONAL ORD USD0.01	USD	306,007

Hong Kong Equity

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	UK Government	USD	1,924,131
2	Austria government	USD	1,261,049
3	France government	USD	630,766
4	Australian Government	USD	357,864
5	GLENCORE INTERNATIONAL ORD USD0.01	USD	221,988
6	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	USD	216,494
7	UNI CREDIT UNI CREDIT ODSH	USD	114,412
8	PETROCHINA PETROCHINA ODSH	USD	75,569
9	ALIBABA ALIBABA ODSH	USD	75,560
10	PING AN OF CHINA PING AN OF CHINA ODSH	USD	74,515

BRIC Markets Equity

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	USD	74,468
2	GLENCORE INTERNATIONAL ORD USD0.01	USD	74,467
3	CHINA LIFE INSUR CHINA LIFE INSUR ODSH	USD	25,994
4	ICBC ICBC ODSH	USD	25,994
5	CHINA SHENHUA CHINA SHENHUA ODSH	USD	25,993
6	ATLANTIA ATLANTIA ODSH	USD	25,987
7	ALIBABA ALIBABA ODSH	USD	25,985
8	WUXI BIO CAY WUXI BIO CAY ODSH	USD	25,826
9	AMP AMP ODSH	USD	25,642
10	WH GROUP WH GROUP ODSH	USD	25,640

Global Equity Volatility Focused

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Japan Government	USD	6,078,478
2	US Government	USD	1,956,170
3	UK Government	USD	1,612,296
4	NATIONAL GRID NATIONAL GRID ODSH	USD	1,525,922
5	VODAFONE GROUP VODAFONE GROUP ODSH	USD	1,525,907
6	DIAGEO ORD 28 101/108P	USD	1,525,893
7	BAE SYSTEMS ORD 2.5P	USD	1,164,157
8	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	USD	419,431
9	AGEAS AGEAS ODSH	USD	414,411
10	GLENCORE INTERNATIONAL ORD USD0.01	USD	30,663

Global Sustainable Long Term Dividend

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	UK Government	USD	232,295
2	VODAFONE GROUP VODAFONE GROUP ODSH	USD	175,892
3	NATIONAL GRID NATIONAL GRID ODSH	USD	175,892
4	WPP WPP ODSH	USD	175,891
5	AUTO TRADER AUTO TRADER ODSH	USD	175,889
6	DIAGEO ORD 28 101/108P	USD	175,889
7	BURBERRY GROUP ORD GBP0.0005	USD	54,938
8	FLUTTER FLUTTER ODSH	USD	3,689
9	AGEAS AGEAS ODSH	USD	35

BRIC Equity

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Japan Government	USD	1,000,064
2	US Government	USD	240,372
3	BT GROUP PLC ORD GBP0.05	USD	182,127
4	TESCO TESCO ODSH	USD	182,125
5	DIAGEO ORD 28 101/108P	USD	182,100
6	FLUTTER FLUTTER ODSH	USD	182,045
7	GLENCORE INTERNATIONAL ORD USD0.01	USD	175,218
8	CANON CANON ODSH	USD	61,091
9	NEXON NEXON ODSH	USD	61,014
10	UNI CREDIT UNI CREDIT ODSH	USD	60,981

Frontier Markets

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	UK Government	USD	70,534
2	US Government	USD	70,171
3	GLENCORE INTERNATIONAL ORD USD0.01	USD	53,408
4	BT GROUP PLC ORD GBP0.05	USD	53,407
5	DIAGEO ORD 28 101/108P	USD	53,380
6	PUMA DE PUMA DE ODSH	USD	49,808
7	FLUTTER FLUTTER ODSH	USD	4,006

Global Real Estate Equity

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Japan Government	USD	64,866,876
2	France government	USD	7,332,567
3	US Government	USD	6,619,411
4	UK Government	USD	4,933,482
5	DIAGEO ORD 28 101/108P	USD	4,170,677
6	GLENCORE INTERNATIONAL ORD USD0.01	USD	3,735,365
7	BAE SYSTEMS ORD 2.5P	USD	3,735,364
8	EXPERIAN GROUP LIMITED ORD USD0.10	USD	2,020,610
9	NEWMONT CORP NEWMONT CORP ODSH	USD	1,689,991
10	KEYSIGHT TECH KEYSIGHT TECH ODSH	USD	1,689,984

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)

Economic Scale US Equity

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	US Government	USD	5,355,394
2	UK Government	USD	5,327,302
3	NATIONAL GRID NATIONAL GRID ODSH	USD	4,231,704
4	DIAGEO ORD 28 101/108P	USD	4,101,789
5	FLUTTER FLUTTER ODSH	USD	4,071,826
6	SAINSBURY J PLC ORD 28 4/7P	USD	2,554,183
7	Japan Government	USD	2,395,466
8	AUTO TRADER AUTO TRADER ODSH	USD	1,731,379
9	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	USD	541,579
10	MICROSOFT MICROSOFT ODSH	USD	529,115

Turkey Equity

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	UK Government	EUR	2,880,706
2	US Government	EUR	1,203,291
3	DIAGEO ORD 28 101/108P	EUR	910,967
4	EXPERIAN GROUP LIMITED ORD USD0.10	EUR	910,964
5	DECHRA PHARMACEUTICALS PLC ORD GBP 0.01	EUR	910,961
6	FLUTTER FLUTTER ODSH	EUR	910,950
7	Japan Government	EUR	846,005
8	Australian Government	EUR	335,346
9	France government	EUR	189,367
10	CKH HOLDINGS CKH HOLDINGS ODSH	EUR	27

Asia High Yield Bond

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Japan Government	USD	69,473,240
2	UK Government	USD	63,467,700
3	US Government	USD	26,724,654
4	Canadian Government	USD	16,442,647
5	Germany government	USD	14,908,218
6	Belgium government	USD	10,189,439
7	Netherland Government	USD	9,377,651
8	France government	USD	7,876,941
9	Australian Government	USD	5,670,206
10	Austria government	USD	3,538,065

Euro Bond Total Return

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Japan Government	EUR	5,251,687
2	UK Government	EUR	2,665,515
3	Germany government	EUR	2,630,217
4	US Government	EUR	597,737
5	Canadian Government	EUR	29,920
6	Luxembourg Government	EUR	16,444

Euro High Yield Bond

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	UK Government	EUR	53,815,009
2	Japan Government	EUR	27,582,346
3	Germany government	EUR	21,879,248
4	Norway Government	EUR	20,710,833
5	US Government	EUR	18,255,425
6	Austria government	EUR	11,390,865
7	Canadian Government	EUR	7,023,350
8	France government	EUR	6,267,632
9	Netherland Government	EUR	4,402,863
10	Belgium government	EUR	2,086,928

Thai Equity

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	USD	268,893
2	ALIBABA ALIBABA ODSH	USD	93,916
3	CHINA LIFE INSUR CHINA LIFE INSUR ODSH	USD	93,915
4	CHINA SHENHUA CHINA SHENHUA ODSH	USD	93,859
5	PILBARA MINERALS PILBARA MINERALS ODSH	USD	93,445
6	CHINAMRCHNTBANK CHINAMRCHNTBANK ODSH	USD	85,711
7	GLENORE INTERNATIONAL ORD USD0.01	USD	82,946
8	SINO BIOPHARM SINO BIOPHARM ODSH	USD	82,255
9	XYS YYS ODSH	USD	78,053
10	AMGEN AMGEN ODSH	USD	77,207

Asia Bond

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Japan Government	USD	25,853,380
2	UK Government	USD	24,639,131
3	Germany government	USD	8,866,232
4	Canadian Government	USD	4,874,955
5	US Government	USD	3,566,643
6	France government	USD	1,056,014
7	Australian Government	USD	1,017,314
8	Luxembourg Government	USD	571,659
9	LINDE IR LINDE IR ODSH	USD	359,526
10	Belgium government	USD	318,690

Euro Bond

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Japan Government	EUR	1,530,095
2	Germany government	EUR	910,718
3	UK Government	EUR	870,569
4	US Government	EUR	430,334
5	Australian Government	EUR	105,942
6	Canadian Government	EUR	10,437

Euro Credit Bond

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Germany government	EUR	7,285,366
2	UK Government	EUR	6,308,503
3	US Government	EUR	2,717,482
4	Japan Government	EUR	2,451,855
5	Canadian Government	EUR	89,064
6	LINDE IR LINDE IR ODSH	EUR	22,315
7	Netherland Government	EUR	42

GEM Debt Total Return

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	UK Government	USD	996,746
2	Germany government	USD	611,185
3	US Government	USD	573,517
4	France government	USD	315,867
5	Luxembourg Government	USD	21,479
6	Canadian Government	USD	6,817

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 Bond

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	France government	USD	202,327

Global Bond Total Return

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Japan Government	USD	4,926,265
2	UK Government	USD	2,081,438
3	Germany government	USD	1,718,224
4	US Government	USD	999,222
5	Belgium government	USD	730,090
6	Canadian Government	USD	728,058
7	France government	USD	620,727
8	THMTREA101022DISC0 20221010	USD	178,585
9	Austria government	USD	94,040
10	Luxembourg Government	USD	17,899

Global Corporate Bond

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	UK Government	USD	217,034,831
2	Norway Government	USD	65,240,859
3	US Government	USD	39,734,092
4	Germany government	USD	23,015,022
5	Japan Government	USD	21,473,603
6	Canadian Government	USD	11,204,173
7	France government	USD	4,694,748
8	Netherland Government	USD	3,726,999
9	ALBERTA ALBTA 0.625 01/16/26 MTN	USD	1,868,754
10	ALBERTA ALBTA 1.500 12/15/22 MTN	USD	1,192,827

Global Emerging Markets Bond

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	UK Government	USD	32,721,642
2	Japan Government	USD	24,681,435
3	Germany government	USD	13,176,969
4	US Government	USD	6,494,111
5	Canadian Government	USD	5,503,841
6	France government	USD	4,065,513
7	Australian Government	USD	2,559,604
8	Belgium government	USD	1,779,927
9	ALBERTA ALBTA 1.500 12/15/22 MTN	USD	246,902
10	HONEYWELL INTL HONEYWELL INTL ODSH	USD	234,764

Global Emerging Markets Local Debt

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	UK Government	USD	91,658,468
2	Japan Government	USD	17,042,612
3	JD SPORTS FASHION ORD GBP0.0005 JD SPORTS FASHION ORD GBP0.0005	USD	13,481,732
4	BKDRYJ4 ORD GBP0.375	USD	13,481,730
5	WHITBREAD PLC ORD 76 122/153P	USD	13,481,721
6	VODAFONE GROUP VODAFONE GROUP ODSH	USD	13,481,706
7	IMPERIAL TOBACCO ORD GBP0.10	USD	13,481,625
8	DECHRA PHARMACEUTICALS PLC ORD GBP 0.01	USD	12,304,624
9	INTERTEK GROUP ORD GBP0.01	USD	9,173,467
10	Germany government	USD	9,160,955

Global Government Bond

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	US Government	USD	50,719,551
2	Japan Government	USD	43,648,025
3	ALPHABET ALPHABET ODSH	USD	41,358,915
4	APPLE APPLE ODSH	USD	37,664,739
5	MICROSOFT MICROSOFT ODSH	USD	36,917,178
6	AMAZON.COM AMAZON.COM ODSH	USD	35,938,890
7	BERKSHIRE BERKSHIRE ODSH	USD	35,938,773
8	BANK NOVA BANK NOVA ODSH	USD	27,684,542
9	BMO BMO ODSH	USD	27,684,374
10	Canadian Government	USD	27,525,203

Global High Income Bond

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	UK Government	USD	20,523,821
2	Japan Government	USD	12,076,092
3	Norway Government	USD	8,729,667
4	Germany government	USD	7,827,272
5	US Government	USD	4,563,490
6	Canadian Government	USD	2,174,221
7	France government	USD	1,932,912
8	Belgium government	USD	643,308
9	Australian Government	USD	450,772
10	ALBERTA ALBTA 1.500 12/15/22 MTN	USD	237,283

Global High Yield Bond

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	UK Government	USD	32,659,066
2	Japan Government	USD	25,140,260
3	France government	USD	21,420,762
4	Norway Government	USD	17,448,721
5	Germany government	USD	16,672,812
6	US Government	USD	6,841,413
7	Netherland Government	USD	6,692,905
8	Canadian Government	USD	4,696,425
9	Australian Government	USD	4,063,429
10	Belgium government	USD	1,525,834

Global Inflation Linked Bond

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	UK Government	USD	29,419,450
2	Japan Government	USD	6,481,146
3	US Government	USD	3,542,207
4	NATIONAL GRID NATIONAL GRID ODSH	USD	2,787,778
5	DIAGEO ORD 28 101/108P	USD	2,787,772
6	FLUTTER FLUTTER ODSH	USD	2,787,706
7	EXPERIAN GROUP LIMITED ORD USD0.10	USD	2,573,196
8	CBA CBA ODSH	USD	222,948

Global Short Duration Bond

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	UK Government	USD	38,753,412
2	Japan Government	USD	6,228,723
3	US Government	USD	1,713,950
4	LINDE IR LINDE IR ODSH	USD	159,877
5	UCB SA UCB SA ODSH	USD	109,410
6	DANONE DANONE ODSH	USD	86,069
7	ETS FRANZ COLRUY ETS FRANZ COLRUY ODSH	USD	16,973
8	UM UM ODSH	USD	1,596
9	HONEYWELL INTL HONEYWELL INTL ODSH	USD	665

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 Short Duration High Yield Bond

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Germany government	USD	3,027,908
2	US Government	USD	1,874,656
3	UK Government	USD	1,425,158
4	Japan Government	USD	727,589
5	Netherland Government	USD	716,627
6	LINDE IR LINDE IR ODSH	USD	99,561
7	Canadian Government	USD	19,086

RMB Fixed Income

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Japan Government	USD	1,198,375
2	US Government	USD	479,486
3	Germany government	USD	299,634
4	UK Government	USD	240,194
5	Netherland Government	USD	229,140
6	LINDE IR LINDE IR ODSH	USD	31,607
7	Canadian Government	USD	23,091
8	France government	USD	22,661
9	Belgium government	USD	19,006
10	Austria government	USD	402

US High Yield Bond

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	UK Government	USD	345,174
2	Germany government	USD	288,188
3	Japan Government	USD	95,695
4	Canadian Government	USD	7,498

Global Credit Floating Rate Fixed Term Bond 2023 - 1

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Japan Government	USD	7,494,416
2	US Government	USD	4,857,461
3	UK Government	USD	2,911,930
4	Germany government	USD	2,311,510
5	Netherland Government	USD	1,369,297
6	Canadian Government	USD	269,652
7	LINDE IR LINDE IR ODSH	USD	232,836
8	Australian Government	USD	176,375
9	Belgium government	USD	34,295
10	France government	USD	22,351

Managed Solutions - Asia Focused Income

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Japan Government	USD	14,889,652
2	UK Government	USD	6,745,275
3	US Government	USD	6,213,793
4	Germany government	USD	4,888,695
5	Belgium government	USD	736,059
6	VODAFONE GROUP VODAFONE GROUP ODSH	USD	323,817
7	GLENCORE INTERNATIONAL ORD USD0.01	USD	323,817
8	COMPASS GROUP COMPASS GROUP ODSH	USD	323,815
9	BOFAML BOFAML ODSH	USD	323,806
10	NATIONAL GRID NATIONAL GRID ODSH	USD	303,232

India Fixed Income

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	France government	USD	1,734,937

Singapore Dollar Income Bond

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Japan Government	SGD	3,679,583
2	UK Government	SGD	1,959,611
3	US Government	SGD	1,684,804
4	Germany government	SGD	1,434,674
5	France government	SGD	122,679
6	Luxembourg Government	SGD	35,957
7	LINDE IR LINDE IR ODSH	SGD	18,141
8	Canadian Government	SGD	14,672
9	Belgium government	SGD	45

Euro Convertible Bond

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	US Government	EUR	497,519
2	Japan Government	EUR	191,194
3	Germany government	EUR	170,808
4	UK Government	EUR	116,510
5	Luxembourg Government	EUR	10,049
6	LINDE IR LINDE IR ODSH	EUR	9,948

Global Credit Floating Rate Fixed Term Bond 2023 - 2

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	Japan Government	USD	16,455,014
2	UK Government	USD	8,572,773
3	US Government	USD	4,066,842
4	Germany government	USD	3,827,851
5	Belgium government	USD	655,141
6	Canadian Government	USD	157,945
7	LINDE IR LINDE IR ODSH	USD	153,029
8	ALBERTA ALBTA 1.500 12/15/22 MTN	USD	106,884
9	Australian Government	USD	89,754
10	ARCELORMITTAL SA_ORSHR	USD	34,298

US Income Focused

#	Collateral Issuers	Sub-fund currency	Amount in sub-fund currency
1	UK Government	USD	4,355,414
2	US Government	USD	4,345,567
3	NATIONAL GRID NATIONAL GRID ODSH	USD	3,153,944
4	GLENCORE INTERNATIONAL ORD USD0.01	USD	3,153,941
5	DIAGEO ORD 28 101/108P	USD	3,153,937
6	ORANGE ORANGE ODSH	USD	2,566,709
7	Japan Government	USD	2,303,502
8	FRESNILLO PLC ORD USD0.50	USD	601,476
9	Germany government	USD	301,642
10	Netherland Government	USD	71,763

Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

Concentration Data (continued)

Top ten or largest Counterparties for securities lending non-cash collateral

Asia ex Japan Equity

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	HSBC Bank PLC, London	USD	21,092,774
2	Goldman Sachs International, London	USD	14,567,319
3	Merrill Lynch International Bank, London	USD	4,730,814
4	Citigroup Global Markets, Ltd	USD	1,887,183
5	Barclays Bank, London	USD	1,573,222
6	Crédit Suisse Groupe AG, Singapore Branch	USD	808,419
7	BNP Paribas	USD	553,981
8	Natixis	USD	59,530
9	Macquarie Bank, Ltd	USD	3,401

Asia Pacific ex Japan Equity High Dividend

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Goldman Sachs International, London	USD	14,144,530
2	Barclays Bank, London	USD	3,596,143
3	HSBC Bank PLC, London	USD	3,320,904
4	BNP Paribas	USD	1,522,736

Euroland Equity Smaller Companies

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Barclays Bank, London	EUR	4,043,164
2	Morgan Stanley, London	EUR	1,769,537
3	UBS AG	EUR	797,746
4	Citigroup Global Markets, Ltd	EUR	660,113
5	Natixis	EUR	450,591
6	HSBC Bank PLC, London	EUR	396,495

Euroland Value

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Morgan Stanley, London	EUR	12,617,825
2	Goldman Sachs International, London	EUR	5,484,371
3	HSBC Bank PLC, London	EUR	3,976,016
4	UBS AG	EUR	2,341,046
5	BNP Paribas	EUR	521,067

Global Emerging Markets Equity

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Macquarie Bank, Ltd	USD	4,057,856
2	Morgan Stanley, London	USD	3,641,561
3	Goldman Sachs International, London	USD	3,337,811
4	J.P. Morgan Chase Bank, New York	USD	2,042,581
5	UBS AG	USD	1,792,581
6	HSBC Bank PLC, London	USD	636,688
7	BNP Paribas	USD	402,254
8	Hong Kong & Shanghai Bank, Hong Kong	USD	284,636
9	Barclays Bank, London	USD	81,227

Hong Kong Equity

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Goldman Sachs International, London	USD	4,141,111
2	UBS AG	USD	1,499,105
3	Crédit Suisse Groupe AG, Singapore Branch	USD	1,350,482
4	HSBC Bank PLC, London	USD	160,960

BRIC Markets Equity

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	UBS AG	USD	511,377

Global Equity Volatility Focused

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	HSBC Bank PLC, London	USD	10,157,504
2	Merrill Lynch International Bank, London	USD	4,237,969
3	Citigroup Global Markets, Ltd	USD	1,840,509
4	Crédit Suisse Groupe AG, Singapore Branch	USD	212,622

Asia ex Japan Equity Smaller Companies

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Goldman Sachs International, London	USD	15,016,811
2	J.P. Morgan Chase Bank, New York	USD	10,812,486
3	Barclays Bank, London	USD	7,049,457
4	HSBC Bank PLC, London	USD	5,559,015
5	BNP Paribas	USD	4,813,667
6	Macquarie Bank, Ltd	USD	3,674,588
7	Morgan Stanley, London	USD	2,970,657
8	Merrill Lynch International Bank, London	USD	2,945,338
9	UBS AG	USD	2,581,853
10	Crédit Suisse Groupe AG, Singapore Branch	USD	2,151,887

Chinese Equity

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Goldman Sachs International, London	USD	10,986,961
2	HSBC Bank PLC, London	USD	2,609,418
3	BNP Paribas	USD	1,836,776
4	Crédit Suisse Groupe AG, Singapore Branch	USD	1,260,528
5	J.P. Morgan Chase Bank, New York	USD	990,821
6	Macquarie Bank, Ltd	USD	722,228
7	Barclays Bank, London	USD	253,674
8	UBS AG	USD	161,347
9	Natixis	USD	104,459

Euroland Growth

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Barclays Bank, London	EUR	17,321,937
2	HSBC Bank PLC, London	EUR	3,025,011

Europe Value

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Natixis	EUR	6,467,588
2	UBS AG	EUR	2,395,213
3	BNP Paribas	EUR	829,624
4	Bank of Nova Scotia	EUR	92,246
5	HSBC Bank PLC, London	EUR	44,586

Global Sustainable Long Term Dividend

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	HSBC Bank PLC, London	USD	1,170,410

BRIC Equity

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Crédit Suisse Groupe AG, Singapore Branch	USD	1,214,966
2	HSBC Bank PLC, London	USD	1,209,624
3	Merrill Lynch International Bank, London	USD	502,903
4	Citigroup Global Markets, Ltd	USD	305,077

Frontier Markets

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	HSBC Bank PLC, London	USD	354,714

Global Real Estate Equity

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Barclays Bank, London	USD	36,673,641
2	Morgan Stanley, London	USD	29,277,360
3	HSBC Bank PLC, London	USD	24,792,436
4	Macquarie Bank, Ltd	USD	11,373,108
5	BNP Paribas	USD	6,693,581
6	Merrill Lynch International Bank, London	USD	5,969,157
7	Natixis	USD	2,902,350
8	Crédit Suisse International, London	USD	346,973

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)

Economic Scale US Equity

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	HSBC Bank PLC, London	USD	27,243,684
2	UBS AG	USD	6,290,295
3	Merrill Lynch International Bank, London	USD	2,228,573
4	Skandinaviska Enskilda Banken AB	USD	871,692
5	Bank of Nova Scotia	USD	166,893

Turkey Equity

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	HSBC Bank PLC, London	EUR	6,050,262
2	Goldman Sachs International, London	EUR	2,202,153
3	Merrill Lynch International Bank, London	EUR	534,980
4	Morgan Stanley, London	EUR	311,188

Asia High Yield Bond

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Barclays Bank, Plc	USD	64,081,519
2	Goldman Sachs International, London	USD	52,551,687
3	Crédit Suisse International, London	USD	38,790,965
4	Nomura International, Plc	USD	34,541,893
5	Hong Kong & Shanghai Bank, Hong Kong	USD	14,966,744
6	BNP Paribas	USD	13,936,773
7	Merrill Lynch International Bank, London	USD	5,563,019
8	Morgan Stanley, London	USD	3,167,706
9	HSBC Bank PLC, London	USD	734,319
10	J.P. Morgan Chase Bank, New York	USD	249,428

Euro Bond Total Return

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	BNP Paribas	EUR	5,251,687
2	Barclays Bank, Plc	EUR	4,804,078
3	Merrill Lynch International Bank, London	EUR	1,135,755

Euro High Yield Bond

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Barclays Bank, Plc	EUR	49,769,337
2	Crédit Suisse International, London	EUR	29,296,230
3	J.P. Morgan Chase Bank, New York	EUR	28,125,097
4	Goldman Sachs International, London	EUR	24,562,124
5	BNP Paribas	EUR	13,398,078
6	HSBC Bank PLC, London	EUR	9,400,427
7	Morgan Stanley, London	EUR	9,036,928
8	UBS AG	EUR	6,591,694
9	Merrill Lynch International Bank, London	EUR	2,839,290
10	Nomura International, Plc	EUR	1,522,996

Global Bond

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Crédit Suisse International, London	USD	202,327

Global Corporate Bond

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Royal Bank Of Canada, Toronto Branch	USD	112,517,740
2	J.P. Morgan Chase Bank, New York	USD	70,330,956
3	HSBC Bank PLC, London	USD	68,238,208
4	Barclays Bank, Plc	USD	64,946,012
5	Crédit Suisse International, London	USD	24,846,664
6	Merrill Lynch International Bank, London	USD	22,808,374
7	BNP Paribas	USD	19,291,665
8	Morgan Stanley, London	USD	4,893,256
9	Nomura International, Plc	USD	2,864,955

Thai Equity

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	UBS AG	USD	1,852,914
2	Crédit Suisse Groupe AG, Singapore Branch	USD	1,169

Asia Bond

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Barclays Bank, Plc	USD	26,722,514
2	Nomura International, Plc	USD	15,331,716
3	Hong Kong & Shanghai Bank, Hong Kong	USD	9,883,259
4	Goldman Sachs International, London	USD	5,849,167
5	Crédit Suisse International, London	USD	4,887,633
6	BNP Paribas	USD	3,837,459
7	Merrill Lynch International Bank, London	USD	3,337,811
8	HSBC Bank PLC, London	USD	1,073,663
9	Morgan Stanley, London	USD	794,586
10	UBS AG	USD	93,459

Euro Bond

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	BNP Paribas	EUR	1,460,598
2	Barclays Bank, Plc	EUR	1,261,781
3	Merrill Lynch International Bank, London	EUR	1,135,717

Euro Credit Bond

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Barclays Bank, Plc	EUR	15,878,443
2	Morgan Stanley, London	EUR	2,013,781
3	Crédit Suisse International, London	EUR	982,404

GEM Debt Total Return

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Merrill Lynch International Bank, London	USD	1,112,604
2	Goldman Sachs International, London	USD	807,750
3	Barclays Bank, Plc	USD	605,257

Global Bond Total Return

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	BNP Paribas	USD	3,770,835
2	UBS AG	USD	3,650,452
3	Barclays Bank, Plc	USD	2,783,736
4	Merrill Lynch International Bank, London	USD	1,112,604
5	Crédit Suisse International, London	USD	794,442

Global Emerging Markets Bond

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Barclays Bank, Plc	USD	21,396,482
2	Nomura International, Plc	USD	13,534,823
3	Goldman Sachs International, London	USD	12,797,401
4	HSBC Bank PLC, London	USD	12,384,391
5	Merrill Lynch International Bank, London	USD	9,457,133
6	BNP Paribas	USD	8,884,382
7	Hong Kong & Shanghai Bank, Hong Kong	USD	7,737,046
8	Morgan Stanley, London	USD	3,077,462
9	Crédit Suisse International, London	USD	2,621,962

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 Local Debt

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Royal Bank of Canada	USD	98,923,467
2	Royal Bank Of Canada, Toronto Branch	USD	74,988,856
3	Barclays Bank, Plc	USD	23,656,179
4	BNP Paribas	USD	12,688,139
5	HSBC Bank PLC, London	USD	8,075,278

Global High Income Bond

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Barclays Bank, Plc	USD	14,148,961
2	J.P. Morgan Chase Bank, New York	USD	10,637,184
3	HSBC Bank PLC, London	USD	10,003,421
4	BNP Paribas	USD	9,118,925
5	Crédit Suisse International, London	USD	5,295,248
6	UBS AG	USD	3,006,255
7	Goldman Sachs International, London	USD	2,407,889
8	Hong Kong & Shanghai Bank, Hong Kong	USD	1,682,257
9	Merrill Lynch International Bank, London	USD	1,668,906
10	Nomura International, Plc	USD	1,624,401

Global Inflation Linked Bond

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Royal Bank Of Canada, Toronto Branch	USD	25,871,429
2	HSBC Bank PLC, London	USD	18,249,627
3	Hong Kong & Shanghai Bank, Hong Kong	USD	5,621,084
4	Bank of Nova Scotia	USD	860,062

Global Short Duration High Yield Bond

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Crédit Suisse International, London	USD	4,852,065
2	Barclays Bank, Plc	USD	3,038,521

RMB Fixed Income

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Crédit Suisse International, London	USD	1,527,627
2	Goldman Sachs International, London	USD	486,368
3	Barclays Bank, Plc	USD	404,989
4	UBS AG	USD	124,612

US High Yield Bond

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Barclays Bank, Plc	USD	640,860
2	BNP Paribas	USD	95,695

Global Credit Floating Rate Fixed Term Bond 2023 - 1

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Crédit Suisse International, London	USD	11,594,485
2	Barclays Bank, Plc	USD	3,247,691
3	Merrill Lynch International Bank, London	USD	1,112,604
4	Nomura International, Plc	USD	926,800
5	BNP Paribas	USD	860,307
6	Morgan Stanley, London	USD	772,338
7	HSBC Bank PLC, London	USD	628,622
8	Hong Kong & Shanghai Bank, Hong Kong	USD	413,889
9	UBS AG	USD	143,526

Managed Solutions - Asia Focused Income

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Barclays Bank, Plc	USD	8,979,825
2	Goldman Sachs International, London	USD	7,024,019
3	Crédit Suisse International, London	USD	5,496,262
4	Nomura International, Plc	USD	5,466,222
5	BNP Paribas	USD	3,416,861
6	Merrill Lynch International Bank, London	USD	2,225,243
7	J.P. Morgan Chase Bank, New York	USD	2,173,964
8	Morgan Stanley, London	USD	784,475
9	Barclays Bank, London	USD	381,623

Global Government Bond

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Royal Bank of Canada	USD	313,274,381
2	TD Securities, Inc	USD	239,592,946
3	Merrill Lynch International Bank, London	USD	64,531,065
4	Crédit Suisse International, London	USD	50,814,892
5	HSBC Bank PLC, London	USD	19,895,605
6	Hong Kong & Shanghai Bank, Hong Kong	USD	16,001,466
7	BNP Paribas	USD	1,342,925

Global High Yield Bond

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	J.P. Morgan Chase Bank, New York	USD	31,815,220
2	Barclays Bank, Plc	USD	27,497,999
3	Goldman Sachs International, London	USD	24,619,740
4	BNP Paribas	USD	20,843,589
5	Crédit Suisse International, London	USD	12,811,404
6	HSBC Bank PLC, London	USD	10,547,521
7	Nomura International, Plc	USD	6,609,979
8	Merrill Lynch International Bank, London	USD	3,337,811
9	Hong Kong & Shanghai Bank, Hong Kong	USD	2,457,742

Global Short Duration Bond

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Royal Bank Of Canada, Toronto Branch	USD	38,753,412
2	BNP Paribas	USD	4,525,248
3	Crédit Suisse International, London	USD	3,792,014

India Fixed Income

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Crédit Suisse International, London	USD	1,734,937

Singapore Dollar Income Bond

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Goldman Sachs International, London	SGD	2,398,180
2	Merrill Lynch International Bank, London	SGD	2,394,712
3	Nomura International, Plc	SGD	1,767,298
4	Barclays Bank, Plc	SGD	1,585,300
5	Crédit Suisse International, London	SGD	804,675

Euro Convertible Bond

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Merrill Lynch International Bank, London	EUR	567,859
2	Crédit Suisse International, London	EUR	428,168

Global Credit Floating Rate Fixed Term Bond 2023 - 2

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	Nomura International, Plc	USD	8,093,079
2	Barclays Bank, Plc	USD	7,828,280
3	Crédit Suisse International, London	USD	7,736,427
4	Morgan Stanley, London	USD	3,847,540
5	HSBC Bank PLC, London	USD	3,015,156
6	BNP Paribas	USD	2,588,106
7	Goldman Sachs International, London	USD	1,040,284

US Income Focused

#	Counterparties	Sub-fund currency	Non-Cash Collateral received in sub-fund currency
1	HSBC Bank PLC, London	USD	20,947,091
2	BNP Paribas	USD	2,229,659
3	Crédit Suisse International, London	USD	494,031
4	Barclays Bank, Plc	USD	351,584

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 2022 is as follows:

Security lending transactions

Asia ex Japan Equity

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Credit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	NIC	EUR	N/C	40,396
Credit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	NIC	GBP	N/C	116,580
Credit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	NIC	JPY	N/C	651,443
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	NIC	EUR	N/C	1,104,310
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	GBP	N/C	14,904,747
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	1,492
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	4,178,494
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	67,951
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	835,780
Macquarie Bank Ltd	Australia	Triparty Collateral	Equity	NIC	AUD	N/C	174
Macquarie Bank Ltd	Australia	Triparty Collateral	Equity	NIC	HKD	N/C	521
Macquarie Bank Ltd	Australia	Triparty Collateral	Equity	NIC	USD	N/C	2,706
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	4,730,814
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	2,218,012
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	12,349,308
BNP Paribas	France	Triparty Collateral	Equity	NIC	AUD	N/C	55,508
BNP Paribas	France	Triparty Collateral	Equity	NIC	HKD	N/C	498,473
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	314,366
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	1,258,524
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	332
Natixis	France	Triparty Collateral	Equity	NIC	CHF	N/C	8,866
Natixis	France	Triparty Collateral	Equity	NIC	EUR	N/C	17,858
Natixis	France	Triparty Collateral	Equity	NIC	GBP	N/C	32,829
Citigroup Global Markets, Ltd	United States	Triparty Collateral	Government Bond	A+	JPY	Above one year	1,605,910
Citigroup Global Markets, Ltd	United States	Triparty Collateral	Government Bond	A+	JPY	Less than one year	307,942

Asia ex Japan Equity Smaller Companies

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Credit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	NIC	EUR	N/C	107,617
Credit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	NIC	GBP	N/C	310,340
Credit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	NIC	JPY	N/C	1,733,930
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	NIC	HKD	N/C	616,323
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	NIC	EUR	N/C	799,123
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	NIC	GBP	N/C	2,550,490
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	1,105,465
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	1,103,937
Macquarie Bank Ltd	Australia	Triparty Collateral	Equity	NIC	AUD	N/C	189,833
Macquarie Bank Ltd	Australia	Triparty Collateral	Equity	NIC	HKD	N/C	571,796
Macquarie Bank Ltd	Australia	Triparty Collateral	Equity	NIC	USD	N/C	2,913,208
UBS AG	Switzerland	Triparty Collateral	Equity	NIC	CAD	N/C	13,483
UBS AG	Switzerland	Triparty Collateral	Equity	NIC	EUR	N/C	455,782
UBS AG	Switzerland	Triparty Collateral	Equity	NIC	GBP	N/C	430,660
UBS AG	Switzerland	Triparty Collateral	Equity	NIC	HKD	N/C	1,069,924
UBS AG	Switzerland	Triparty Collateral	Equity	NIC	USD	N/C	256,304
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	CAD	Above one year	111,971
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	EUR	Above one year	243,749
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Equity	NIC	EUR	N/C	1,658,235
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Equity	NIC	GBP	N/C	8,288,953
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Equity	NIC	USD	N/C	885,298
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	2,945,338
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	AUD	Above one year	1,017,783
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	4,576,350
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Less than one year	5,653
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	9,417,025
BNP Paribas	France	Triparty Collateral	Equity	NIC	AUD	N/C	723,700
BNP Paribas	France	Triparty Collateral	Equity	NIC	HKD	N/C	3,896,991
BNP Paribas	France	Triparty Collateral	Government Bond	A+	JPY	Less than one year	192,976
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	1,364,258
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	5,684,534
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	664
Morgan Stanley, London	United Kingdom	Triparty Collateral	Equity	NIC	HKD	N/C	95
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	29
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	2
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	2,375,955
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	594,575
Natixis	France	Triparty Collateral	Equity	NIC	EUR	N/C	29,314
Natixis	France	Triparty Collateral	Equity	NIC	GBP	N/C	107,616
Natixis	France	Triparty Collateral	Equity	NIC	USD	N/C	58,507
Citigroup Global Markets, Ltd	United States	Triparty Collateral	Government Bond	A+	JPY	Above one year	784,577
Citigroup Global Markets, Ltd	United States	Triparty Collateral	Government Bond	A+	JPY	Less than one year	149,165

Asia Pacific ex Japan Equity High Dividend

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	NIC	EUR	N/C	481,729
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	NIC	GBP	N/C	1,500,108
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	660,432
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	18,001
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	660,034
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	10,775,767
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	3,368,763
BNP Paribas	France	Triparty Collateral	Equity	NIC	AUD	N/C	152,548
BNP Paribas	France	Triparty Collateral	Equity	NIC	HKD	N/C	1,321,695
BNP Paribas	France	Triparty Collateral	Government Bond	A+	JPY	Less than one year	48,493
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	3,596,143

*The Securities Lending transactions contracts have an open maturity

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 currency	Maturity Tenor *	Amount in sub-fund currency
Crédit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	N/C	EUR	N/C	62,930
Crédit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	N/C	GBP	N/C	181,784
Crédit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	N/C	JPY	N/C	1,015,815
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	GBP	N/C	1,571,566
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	518,909
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	518,943
Macquarie Bank, Ltd	Australia	Triparty Collateral	Equity	N/C	AUD	N/C	37,456
Macquarie Bank, Ltd	Australia	Triparty Collateral	Equity	N/C	HKD	N/C	112,377
Macquarie Bank, Ltd	Australia	Triparty Collateral	Equity	N/C	USD	N/C	572,395
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	EUR	N/C	28,839
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	GBP	N/C	49,996
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	HKD	N/C	41,590
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	USD	N/C	20,713
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	EUR	Above one year	12,458
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	JPY	Above one year	7,751
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Equity	N/C	EUR	N/C	103,247
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Equity	N/C	GBP	N/C	887,574
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	943,260
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	10,043,701
BNP Paribas	France	Triparty Collateral	Equity	N/C	AUD	N/C	183,949
BNP Paribas	France	Triparty Collateral	Equity	N/C	HKD	N/C	1,604,334
BNP Paribas	France	Triparty Collateral	Government Bond	A+	JPY	Less than one year	48,493
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	50,496
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	202,845
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	332
Natixis	France	Triparty Collateral	Equity	N/C	EUR	N/C	41,842
Natixis	France	Triparty Collateral	Equity	N/C	GBP	N/C	62,617

Euroland Equity Smaller Companies							
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	GBP	N/C	254,591
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	78,781
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	387
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	62,236
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	CAD	N/C	30
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	EUR	N/C	70,568
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	GBP	N/C	308,970
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	HKD	N/C	296,701
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	USD	N/C	200,187
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	CAD	Above one year	693
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	EUR	Above one year	7,534
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	JPY	Above one year	3,083
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	4,043,164
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	1,203,650
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	565,887
Natixis	France	Triparty Collateral	Equity	N/C	EUR	N/C	135,106
Natixis	France	Triparty Collateral	Equity	N/C	GBP	N/C	112,853
Natixis	France	Triparty Collateral	Equity	N/C	USD	N/C	202,633
Citigroup Global Markets, Ltd	United States	Triparty Collateral	Government Bond	A+	JPY	Above one year	554,621
Citigroup Global Markets, Ltd	United States	Triparty Collateral	Government Bond	A+	JPY	Less than one year	105,482

Euroland Growth							
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	GBP	N/C	1,869,345
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	120,257
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	1,035,409
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	3,464,309
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	13,856,611
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	1,017

Euroland Value							
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	EUR	N/C	598,584
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	GBP	N/C	1,795,958
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	790,650
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	790,824
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	AUD	N/C	181,815
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	CHF	N/C	75,234
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	EUR	N/C	186,662
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	GBP	N/C	528,587
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	HKD	N/C	1,358,710
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	USD	N/C	8,999
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	GBP	Above one year	1,039
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	AUD	Above one year	473,360
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	2,504,022
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	2,506,989
BNP Paribas	France	Triparty Collateral	Equity	N/C	AUD	N/C	78,154
BNP Paribas	France	Triparty Collateral	Equity	N/C	HKD	N/C	442,913
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	8,580,255
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	4,037,570

*The Securities Lending transactions contracts have an open maturity

Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

Aggregate Transaction Data (continued)

Security lending transactions (continued)

Europe Value

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Bank of Nova Scotia	Canada	Triparty Collateral	Government Bond	A+	JPY	Above one year	92,246
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	EUR	N/C	13,781
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	GBP	N/C	13,370
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	8,832
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	8,584
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	AUD	N/C	129,771
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	CAD	N/C	6,014
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	CHF	N/C	7,879
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	EUR	N/C	67,946
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	GBP	N/C	584,913
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	HKD	N/C	922,213
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	JPY	N/C	65,110
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	USD	N/C	181,844
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	CAD	Above one year	304,090
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	EUR	Above one year	19,482
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	GBP	Above one year	105,590
BNP Paribas	France	Triparty Collateral	Equity	N/C	AUD	N/C	124,433
BNP Paribas	France	Triparty Collateral	Equity	N/C	HKD	N/C	705,192
Natixis	France	Triparty Collateral	Equity	N/C	EUR	N/C	970,129
Natixis	France	Triparty Collateral	Equity	N/C	GBP	N/C	3,557,291
Natixis	France	Triparty Collateral	Equity	N/C	USD	N/C	1,940,169

Global Emerging Markets Equity

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Equity	N/C	HKD	N/C	249,914
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Equity	N/C	JPY	N/C	34,722
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	EUR	N/C	95,819
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	GBP	N/C	287,576
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	126,582
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	390
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	126,333
Macquarie Bank, Ltd	Australia	Triparty Collateral	Equity	N/C	AUD	N/C	210,463
Macquarie Bank, Ltd	Australia	Triparty Collateral	Equity	N/C	HKD	N/C	631,424
Macquarie Bank, Ltd	Australia	Triparty Collateral	Equity	N/C	USD	N/C	3,219,969
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	AUD	N/C	52,025
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	CAD	N/C	5,926
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	EUR	N/C	293,335
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	GBP	N/C	456,137
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	HKD	N/C	652,557
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	USD	N/C	189,526
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	CAD	Above one year	22,927
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	EUR	Above one year	118,937
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	JPY	Above one year	1,208
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Equity	N/C	EUR	N/C	212,874
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Equity	N/C	GBP	N/C	1,524,774
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Equity	N/C	USD	N/C	304,933
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	AUD	Above one year	287,672
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	1,018,213
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	2,033,926
BNP Paribas	France	Triparty Collateral	Equity	N/C	AUD	N/C	40,333
BNP Paribas	France	Triparty Collateral	Equity	N/C	HKD	N/C	361,921
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	81,227
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	3,058,979
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	582,582

Global Sustainable Long Term Dividend

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	EUR	N/C	3,724
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	GBP	N/C	934,391
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	232,295

Hong Kong Equity

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Credit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	N/C	EUR	N/C	67,776
Credit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	N/C	GBP	N/C	194,755
Credit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	N/C	JPY	N/C	1,087,951
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	EUR	N/C	24,487
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	GBP	N/C	53,342
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	32,039
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	51,092
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	AUD	N/C	68,526
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	EUR	N/C	48,993
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	GBP	N/C	244,776
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	HKD	N/C	1,120,560
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	JPY	N/C	671
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	USD	N/C	14,917
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	GBP	Above one year	659
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	AUD	Above one year	357,864
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	1,891,815
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	1,891,432

*The Securities Lending transactions contracts have an open maturity

Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

Aggregate Transaction Data (continued)

Security lending transactions (continued)

BRIC Equity								
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency	
Crédit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	N/C	EUR	N/C	60,981	
Crédit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	N/C	GBP	N/C	175,218	
Crédit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	N/C	JPY	N/C	978,767	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	EUR	N/C	182,565	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	GBP	N/C	546,352	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A1	JPY	Above one year	192,085	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	Aa2	GBP	Above one year	48,251	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	Aa2	USD	Less than one year	240,372	
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A1	JPY	Above one year	502,903	
Citigroup Global Markets, Ltd	United States	Triparty Collateral	Government Bond	A1	JPY	Above one year	159,489	
Citigroup Global Markets, Ltd	United States	Triparty Collateral	Government Bond	A1	JPY	Less than one year	145,588	

BRIC Markets Equity								
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency	
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	AUD	N/C	26,827	
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	EUR	N/C	27,851	
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	GBP	N/C	168,548	
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	HKD	N/C	276,634	
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	USD	N/C	11,403	
UBS AG	Switzerland	Triparty Collateral	Government Bond	Aa2	GBP	Above one year	115	

Frontier Markets								
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	EUR	N/C	53,814	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	GBP	N/C	160,195	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	Aa2	GBP	Above one year	70,534	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	Aa2	USD	Above one year	70,171	

Global Equity Volatility Focused								
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency	
Crédit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	N/C	EUR	N/C	10,369	
Crédit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	N/C	GBP	N/C	30,663	
Crédit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	N/C	JPY	N/C	171,590	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	EUR	N/C	427,693	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	GBP	N/C	6,161,310	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	HKD	N/C	96	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	Aa2	GBP	Above one year	1,612,296	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	Aa2	USD	Above one year	1,956,170	
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A1	JPY	Above one year	4,237,969	
Citigroup Global Markets, Ltd	United States	Triparty Collateral	Government Bond	A1	JPY	Above one year	977,525	
Citigroup Global Markets, Ltd	United States	Triparty Collateral	Government Bond	A1	JPY	Less than one year	901,216	

Global Real Estate Equity								
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency	
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	HKD	N/C	346,973	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	EUR	N/C	12,860	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	GBP	N/C	13,226,683	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	Aa2	GBP	Above one year	4,933,482	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	Aa2	USD	Less than one year	6,619,411	
Macquarie Bank, Ltd	Australia	Triparty Collateral	Equity	N/C	AUD	N/C	589,905	
Macquarie Bank, Ltd	Australia	Triparty Collateral	Equity	N/C	HKD	N/C	1,769,731	
Macquarie Bank, Ltd	Australia	Triparty Collateral	Equity	N/C	USD	N/C	9,013,472	
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A1	JPY	Above one year	5,969,157	
BNP Paribas	France	Triparty Collateral	Equity	N/C	AUD	N/C	1,006,506	
BNP Paribas	France	Triparty Collateral	Equity	N/C	HKD	N/C	5,397,777	
BNP Paribas	France	Triparty Collateral	Government Bond	A1	JPY	Less than one year	289,298	
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A1	JPY	Above one year	29,299,645	
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A1	JPY	Less than one year	31,417	
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	Aa2	EUR	Above one year	7,342,580	
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A1	JPY	Above one year	4,684,140	
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A1	JPY	Less than one year	24,593,220	
Natixis	France	Triparty Collateral	Equity	N/C	EUR	N/C	435,342	
Natixis	France	Triparty Collateral	Equity	N/C	GBP	N/C	1,596,331	
Natixis	France	Triparty Collateral	Equity	N/C	USD	N/C	870,677	

Economic Scale US Equity								
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency	
Bank of Nova Scotia	Canada	Triparty Collateral	Government Bond	A1	JPY	Above one year	140,231	
Bank of Nova Scotia	Canada	Triparty Collateral	Government Bond	A1	JPY	Less than one year	26,662	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	EUR	N/C	4,071,826	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	GBP	N/C	12,489,162	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	Aa2	GBP	Above one year	5,327,302	
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	Aa2	USD	Less than one year	5,355,394	
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	AUD	N/C	169,148	
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	CHF	N/C	176,379	
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	EUR	N/C	173,092	
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	GBP	N/C	1,413,952	
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	HKD	N/C	3,726,487	
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	JPY	N/C	4,029	
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	USD	N/C	627,207	
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A1	JPY	Above one year	2,228,573	
Skandinaviska Enskilda Banken AB	Sweden	Triparty Collateral	Equity	N/C	EUR	N/C	90,424	
Skandinaviska Enskilda Banken AB	Sweden	Triparty Collateral	Equity	N/C	GBP	N/C	692,798	
Skandinaviska Enskilda Banken AB	Sweden	Triparty Collateral	Equity	N/C	SEK	N/C	45,336	
Skandinaviska Enskilda Banken AB	Sweden	Triparty Collateral	Government Bond	Aaa	SEK	Above one year	43,134	

*The Securities Lending transactions contracts have an open maturity

Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

Aggregate Transaction Data (continued)

Security Lending transactions (continued)

Thai Equity

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Crédit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	N/C	EUR	N/C	57
Crédit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	N/C	GBP	N/C	185
Crédit Suisse Groupe AG, Singapore Branch	Switzerland	Triparty Collateral	Equity	N/C	HKD	N/C	946
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	AUD	N/C	145,866
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	CHF	N/C	50,485
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	EUR	N/C	109,226
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	GBP	N/C	357,176
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	HKD	N/C	1,082,587
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	JPY	N/C	671
UBS AG	Switzerland	Triparty Collateral	Equity	N/C	USD	N/C	106,902

Turkey Equity

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	EUR	N/C	910,950
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	GBP	N/C	2,732,892
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	1,203,130
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	1,203,291
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	534,980
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	AUD	Above one year	335,346
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	189,232
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	1,677,575
Morgan Stanley, London	United Kingdom	Triparty Collateral	Equity	N/C	HKD	N/C	27
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	134
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	1
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	212,031
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	98,994

Asia Bond

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral Currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	8,033,446
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	14,467,705
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Less than one year	3,903,711
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	CAD	Above one year	317,651
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	AUD	N/C	365,645
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	CAD	N/C	7
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	USD	N/C	574,312
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	2,042,676
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	1,174,409
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Less than one year	730,583
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	AUD	Above one year	985,596
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	CAD	Above one year	4,445,775
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	EUR	Above one year	1,040,056
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	JPY	Above one year	3,411,831
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	77,470
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	792,031
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Bond	N/C	GBP	Above one year	204,162
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	EUR	Above one year	302,987
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	GBP	Above one year	3,426,303
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	JPY	Above one year	11,406,907
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	JPY	Less than one year	195,520
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	CAD	Above one year	14,251
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	EUR	Above one year	31,661
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	EUR	Less than one year	402
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	GBP	Above one year	18,161
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	JPY	Above one year	25,449
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	USD	Above one year	3,536
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	Aaa	EUR	Above one year	571,659
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	AUD	Above one year	31,718
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	832,786
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	243,534
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	1,658,114
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	4,959,258
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	889,910
BNP Paribas	France	Triparty Collateral	Government Bond	A+	GBP	Above one year	2,447,105
BNP Paribas	France	Triparty Collateral	Government Bond	A+	GBP	Less than one year	78,058
BNP Paribas	France	Triparty Collateral	Government Bond	A+	JPY	Above one year	1,335,213
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	507,950
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	286,627

*The Securities Lending transactions contracts have an open maturity

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 currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	13,026,055
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	41,200,504
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Less than one year	242,938
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	CAD	Above one year	9,612,021
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	NIC	USD	NIC	808,173
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	5,818,638
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	9,020,747
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	18,152,068
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Less than one year	4,991,339
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	AUD	Above one year	2,131,375
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	CAD	Above one year	6,733,349
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	EUR	Above one year	2,106,149
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	JPY	Above one year	3,995,871
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	11,908
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	518,249
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Bond	NIC	GBP	Above one year	204,162
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	EUR	Above one year	6,878,194
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	GBP	Above one year	7,921,051
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	JPY	Above one year	19,207,774
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	JPY	Less than one year	534,874
J.P. Morgan Chase Bank, New York	United States	Bilateral Collateral	Government Bond	A+	EUR	Above one year	249,195
J.P. Morgan Chase Bank, New York	United States	Bilateral Collateral	Government Bond	A+	GBP	Above one year	-
J.P. Morgan Chase Bank, New York	United States	Bilateral Collateral	Government Bond	A+	NOK	Above one year	232
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	AUD	Above one year	1,042
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	1,668,884
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	311,846
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	3,581,248
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	AUD	Above one year	3,537,789
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	15,373,849
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Less than one year	769,350
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	3,537,936
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	29,332,761
BNP Paribas	France	Triparty Collateral	Government Bond	A+	GBP	Above one year	9,822,899
BNP Paribas	France	Triparty Collateral	Government Bond	A+	GBP	Less than one year	418,618
BNP Paribas	France	Triparty Collateral	Government Bond	A+	JPY	Above one year	3,695,256
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	1,647,839
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	1,519,887

Euro Bond

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	570,786
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	672,345
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Less than one year	8,212
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	CAD	Above one year	10,437
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	AUD	Above one year	105,942
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	339,932
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	190,012
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	69,497
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	430,334
BNP Paribas	France	Triparty Collateral	Government Bond	A+	JPY	Above one year	1,460,598

Euro Bond Total Return

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	2,289,098
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	2,460,181
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Less than one year	24,880
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	CAD	Above one year	29,920
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	Aaa	EUR	Above one year	16,444
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	341,119
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	180,455
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	542,896
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Less than one year	55,042
BNP Paribas	France	Triparty Collateral	Government Bond	A+	JPY	Above one year	5,251,687

Euro Credit Bond

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	7,294,876
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	6,258,091
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Less than one year	59,412
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	USD	Above one year	2,196,000
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	CAD	Above one year	89,084
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	NIC	USD	NIC	22,315
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	532
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	438,074
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	512,876
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Less than one year	8,606
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	1,047,522
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	966,259

*The Securities Lending transactions contracts have an open maturity

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 currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	21,026,459
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	24,718,554
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Less than one year	81,834
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	CAD	Above one year	3,942,489
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	HKD	N/C	9,017
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	USD	N/C	591,427
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	4,394,368
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	9,077,845
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	10,829,275
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Less than one year	4,394,298
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	1,289,629
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	6,501,293
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	82,737
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Bond	N/C	GBP	Above one year	1,526,767
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	EUR	Above one year	138,405
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	GBP	Above one year	496,610
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	JPY	Above one year	846,380
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	JPY	Less than one year	39,518
Nomura International, Plc	Japan	Triparty Collateral	Bond	A+	USD	Above one year	2,082
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	CAD	Above one year	1,256,953
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	EUR	Above one year	1,455,622
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	EUR	Less than one year	1,231
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	EUR	(blank)	1,021,687
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	GBP	Above one year	1,264,323
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	GBP	Less than one year	1,846
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	JPY	Above one year	1,074,099
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	USD	Above one year	515,933
J.P. Morgan Chase Bank, New York	United States	Bilateral Collateral	Government Bond	A+	EUR	Above one year	5,320,004
J.P. Morgan Chase Bank, New York	United States	Bilateral Collateral	Government Bond	A+	NOK	Above one year	20,710,833
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Government Bond	A+	CAD	Above one year	422,001
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Government Bond	A+	CHF	Above one year	341,425
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Government Bond	A+	EUR	Above one year	591,419
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Government Bond	A+	USD	Above one year	739,414
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	Aaa	EUR	Above one year	55,727
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	852,321
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Less than one year	408
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	237,008
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	1,682,967
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Less than one year	801
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	11,226,161
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	13,335,564
BNP Paribas	France	Triparty Collateral	Government Bond	A+	GBP	Above one year	12,016,693
BNP Paribas	France	Triparty Collateral	Government Bond	A+	GBP	Less than one year	374,395
BNP Paribas	France	Triparty Collateral	Government Bond	A+	JPY	Above one year	1,006,282
BNP Paribas	France	Triparty Collateral	Bond	A+	CAD	Above one year	709
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	6,145,422
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	2,891,506

GEM Debt Total Return

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	277,232
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	317,399
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Less than one year	3,810
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	CAD	Above one year	6,817
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	Aaa	EUR	Above one year	21,479
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	333,954
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	183,655
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	496,556
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Less than one year	76,960
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	315,867
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	491,883

Global Bond

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Crédit Suisse International, London	United Kingdom	Bilateral Collateral	Government Bond	A+	EUR	Above one year	202,327

Global Bond Total Return

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Bilateral Collateral	Government Bond	A+	EUR	Less than one year	1
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	1,383,832
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	1,356,999
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Less than one year	16,320
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	CAD	Above one year	26,585
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	USD	N/C	16,857
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	90
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	356,144
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	418,704
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Less than one year	2,647
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	CAD	Above one year	701,474
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	EUR	Above one year	1,351,481
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	EUR	Less than one year	94,040
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	GBP	Above one year	524,381
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	GBP	Less than one year	178,585
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	JPY	Above one year	799,287
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	USD	Above one year	1,206
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	Aaa	EUR	Above one year	17,899
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	334,301
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	183,730
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	576,665
BNP Paribas	France	Triparty Collateral	Government Bond	A+	JPY	Above one year	3,770,835

*The Securities Lending transactions contracts have an open maturity

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 currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Tripartly Collateral	Government Bond	A+	EUR	Above one year	13,469,794
Barclays Bank Plc	United Kingdom	Tripartly Collateral	Government Bond	A+	GBP	Above one year	41,269,991
Barclays Bank Plc	United Kingdom	Tripartly Collateral	Government Bond	A+	GBP	Less than one year	464,692
Barclays Bank Plc	United Kingdom	Tripartly Collateral	Bond	A+	CAD	Above one year	9,741,536
Credit Suisse International, London	United Kingdom	Tripartly Collateral	Equity	N/C	USD	N/C	435,382
Credit Suisse International, London	United Kingdom	Tripartly Collateral	Government Bond	A+	EUR	Above one year	5,066,521
Credit Suisse International, London	United Kingdom	Tripartly Collateral	Government Bond	A+	JPY	Above one year	10,654,930
Credit Suisse International, London	United Kingdom	Tripartly Collateral	Government Bond	A+	USD	Above one year	5,760,930
Credit Suisse International, London	United Kingdom	Tripartly Collateral	Government Bond	A+	USD	Less than one year	2,938,902
HSBC Bank PLC, London	United Kingdom	Tripartly Collateral	Equity	N/C	USD	N/C	146
HSBC Bank PLC, London	United Kingdom	Tripartly Collateral	Government Bond	A+	EUR	Above one year	1,001,525
HSBC Bank PLC, London	United Kingdom	Tripartly Collateral	Government Bond	A+	GBP	Above one year	44,248,245
HSBC Bank PLC, London	United Kingdom	Tripartly Collateral	Government Bond	A+	JPY	Above one year	532,013
HSBC Bank PLC, London	United Kingdom	Tripartly Collateral	Government Bond	A+	USD	Above one year	20,626,027
HSBC Bank PLC, London	United Kingdom	Tripartly Collateral	Government Bond	A+	DKK	Above one year	633,324
HSBC Bank PLC, London	United Kingdom	Tripartly Collateral	Bond	N/C	GBP	Above one year	1,192,827
HSBC Bank PLC, London	United Kingdom	Tripartly Collateral	Bond	A+	USD	Above one year	4,101
Nomura International, Plc	Japan	Tripartly Collateral	Government Bond	A+	EUR	Above one year	572,499
Nomura International, Plc	Japan	Tripartly Collateral	Government Bond	A+	GBP	Above one year	457,823
Nomura International, Plc	Japan	Tripartly Collateral	Government Bond	A+	JPY	Above one year	1,584,131
Nomura International, Plc	Japan	Tripartly Collateral	Government Bond	A+	JPY	Less than one year	214,222
Nomura International, Plc	Japan	Tripartly Collateral	Government Bond	A+	DKK	Above one year	36,280
J.P. Morgan Chase Bank, New York	United States	Bilateral Collateral	Government Bond	A+	EUR	Above one year	5,000,097
J.P. Morgan Chase Bank, New York	United States	Bilateral Collateral	Government Bond	A+	GBP	Above one year	-
J.P. Morgan Chase Bank, New York	United States	Bilateral Collateral	Government Bond	A+	NOK	Above one year	65,240,859
Merrill Lynch International Bank, London	United Kingdom	Tripartly Collateral	Government Bond	A+	EUR	Above one year	6,693,122
Merrill Lynch International Bank, London	United Kingdom	Tripartly Collateral	Government Bond	A+	GBP	Above one year	3,838,264
Merrill Lynch International Bank, London	United Kingdom	Tripartly Collateral	Government Bond	A+	USD	Above one year	10,408,233
Merrill Lynch International Bank, London	United Kingdom	Tripartly Collateral	Bond	N/C	EUR	Above one year	1,868,754
BNP Paribas	France	Tripartly Collateral	Government Bond	A+	GBP	Above one year	13,697,339
BNP Paribas	France	Tripartly Collateral	Government Bond	A+	GBP	Less than one year	540,737
BNP Paribas	France	Tripartly Collateral	Government Bond	A+	JPY	Above one year	3,595,052
BNP Paribas	France	Tripartly Collateral	Bond	N/C	EUR	Above one year	481,301
BNP Paribas	France	Tripartly Collateral	Bond	A+	CAD	Above one year	997,235
Morgan Stanley, London	United Kingdom	Tripartly Collateral	Government Bond	A+	JPY	Above one year	3,327,628
Morgan Stanley, London	United Kingdom	Tripartly Collateral	Government Bond	A+	JPY	Less than one year	1,565,628
Royal Bank Of Canada, Toronto Branch	Canada	Bilateral Collateral	Government Bond	A+	GBP	Above one year	112,517,740
Global Emerging Markets Bond							
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Tripartly Collateral	Government Bond	A+	EUR	Above one year	9,838,638
Barclays Bank Plc	United Kingdom	Tripartly Collateral	Government Bond	A+	GBP	Above one year	9,628,414
Barclays Bank Plc	United Kingdom	Tripartly Collateral	Government Bond	A+	GBP	Less than one year	1,719,479
Barclays Bank Plc	United Kingdom	Tripartly Collateral	Bond	A+	CAD	Above one year	209,950
Credit Suisse International, London	United Kingdom	Tripartly Collateral	Equity	N/C	AUD	N/C	135,063
Credit Suisse International, London	United Kingdom	Tripartly Collateral	Equity	N/C	EUR	N/C	1,651
Credit Suisse International, London	United Kingdom	Tripartly Collateral	Equity	N/C	USD	N/C	514,284
Credit Suisse International, London	United Kingdom	Tripartly Collateral	Government Bond	A+	JPY	Above one year	1,166,125
Credit Suisse International, London	United Kingdom	Tripartly Collateral	Government Bond	A+	USD	Above one year	412,487
Credit Suisse International, London	United Kingdom	Tripartly Collateral	Government Bond	A+	USD	Less than one year	392,350
Hong Kong & Shanghai Bank, Hong Kong	China	Tripartly Collateral	Government Bond	A+	AUD	Above one year	1,886,526
Hong Kong & Shanghai Bank, Hong Kong	China	Tripartly Collateral	Government Bond	A+	CAD	Above one year	3,480,913
Hong Kong & Shanghai Bank, Hong Kong	China	Tripartly Collateral	Government Bond	A+	EUR	Above one year	702,395
Hong Kong & Shanghai Bank, Hong Kong	China	Tripartly Collateral	Government Bond	A+	JPY	Above one year	1,667,212
HSBC Bank PLC, London	United Kingdom	Tripartly Collateral	Government Bond	A+	EUR	Above one year	12,850
HSBC Bank PLC, London	United Kingdom	Tripartly Collateral	Government Bond	A+	GBP	Above one year	937,407
HSBC Bank PLC, London	United Kingdom	Tripartly Collateral	Government Bond	A+	JPY	Above one year	9,287,391
HSBC Bank PLC, London	United Kingdom	Tripartly Collateral	Government Bond	A+	USD	Above one year	87,557
HSBC Bank PLC, London	United Kingdom	Tripartly Collateral	Bond	N/C	GBP	Above one year	2,059,186
Nomura International, Plc	Japan	Tripartly Collateral	Government Bond	A+	EUR	Above one year	2,267,251
Nomura International, Plc	Japan	Tripartly Collateral	Government Bond	A+	GBP	Above one year	5,199,364
Nomura International, Plc	Japan	Tripartly Collateral	Government Bond	A+	JPY	Above one year	5,069,867
Nomura International, Plc	Japan	Tripartly Collateral	Government Bond	A+	JPY	Less than one year	996,342
Merrill Lynch International Bank, London	United Kingdom	Tripartly Collateral	Government Bond	A+	AUD	Above one year	673,078
Merrill Lynch International Bank, London	United Kingdom	Tripartly Collateral	Government Bond	A+	EUR	Above one year	2,838,157
Merrill Lynch International Bank, London	United Kingdom	Tripartly Collateral	Government Bond	A+	GBP	Above one year	344,181
Merrill Lynch International Bank, London	United Kingdom	Tripartly Collateral	Government Bond	A+	USD	Above one year	5,601,619
Merrill Lynch International Bank, London	United Kingdom	Tripartly Collateral	Government Bond	A+	USD	Less than one year	98
Goldman Sachs International, London	United Kingdom	Tripartly Collateral	Government Bond	A+	EUR	Above one year	3,363,098
Goldman Sachs International, London	United Kingdom	Tripartly Collateral	Government Bond	A+	GBP	Above one year	7,672,817
Goldman Sachs International, London	United Kingdom	Tripartly Collateral	Government Bond	A+	JPY	Above one year	1,761,486
BNP Paribas	France	Tripartly Collateral	Government Bond	A+	GBP	Above one year	6,939,706
BNP Paribas	France	Tripartly Collateral	Government Bond	A+	GBP	Less than one year	280,273
BNP Paribas	France	Tripartly Collateral	Government Bond	A+	JPY	Above one year	1,663,570
BNP Paribas	France	Tripartly Collateral	Bond	A+	CAD	Above one year	694
BNP Paribas	France	Tripartly Collateral	Bond	A+	USD	Above one year	10,139
Morgan Stanley, London	United Kingdom	Tripartly Collateral	Government Bond	A+	EUR	Above one year	20
Morgan Stanley, London	United Kingdom	Tripartly Collateral	Government Bond	A+	JPY	Above one year	1,988,798
Morgan Stanley, London	United Kingdom	Tripartly Collateral	Government Bond	A+	JPY	Less than one year	1,108,644
Global Emerging Markets Local Debt							
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Tripartly Collateral	Government Bond	A+	EUR	Above one year	9,160,955
Barclays Bank Plc	United Kingdom	Tripartly Collateral	Government Bond	A+	GBP	Above one year	10,779,792
Barclays Bank Plc	United Kingdom	Tripartly Collateral	Government Bond	A+	GBP	Less than one year	3,548,426
Barclays Bank Plc	United Kingdom	Tripartly Collateral	Bond	A+	CAD	Above one year	167,006
HSBC Bank PLC, London	United Kingdom	Tripartly Collateral	Government Bond	A+	GBP	Above one year	754,881
HSBC Bank PLC, London	United Kingdom	Tripartly Collateral	Government Bond	A+	JPY	Above one year	6,055,644
HSBC Bank PLC, London	United Kingdom	Tripartly Collateral	Bond	N/C	GBP	Above one year	1,264,753
BNP Paribas	France	Tripartly Collateral	Government Bond	A+	GBP	Above one year	1,538,800
BNP Paribas	France	Tripartly Collateral	Government Bond	A+	GBP	Less than one year	73,097
BNP Paribas	France	Tripartly Collateral	Government Bond	A+	JPY	Above one year	11,215,200
BNP Paribas	France	Tripartly Collateral	Bond	N/C	EUR	Above one year	117,041
Royal Bank of Canada	Canada	Tripartly Collateral	Equity	N/C	EUR	N/C	1,859,975
Royal Bank of Canada	Canada	Tripartly Collateral	Equity	N/C	GBP	N/C	92,172,844
Royal Bank of Canada	Canada	Tripartly Collateral	Equity	N/C	JPY	N/C	4,512,656
Royal Bank of Canada	Canada	Tripartly Collateral	Equity	N/C	USD	N/C	377,897
Royal Bank of Canada	Canada	Tripartly Collateral	Government Bond	A+	USD	Above one year	195
Royal Bank Of Canada, Toronto Branch	Canada	Bilateral Collateral	Government Bond	A+	GBP	Above one year	74,988,856

*The Securities Lending transactions contracts have an open maturity

Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

Aggregate Transaction Data (continued)

Security lending transactions (continued)

Global Government Bond							
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Bilateral Collateral	Government Bond	A+	EUR	Less than one year	-
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	AUD	N/C	60
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	CAD	N/C	4
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	EUR	N/C	73,730
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	USD	N/C	979,775
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	158,268
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	22,864,750
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	26,738,906
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	AUD	Above one year	4,179,907
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	CAD	Above one year	7,217,244
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	EUR	Above one year	214,746
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	JPY	Above one year	4,389,570
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	1,645,760
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	14,839,943
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	80,966
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Bond	N/C	GBP	Above one year	3,328,935
TD Securities, Inc	Canada	Triparty Collateral	Equity	N/C	CAD	N/C	47,918,294
TD Securities, Inc	Canada	Triparty Collateral	Equity	N/C	USD	N/C	191,674,662
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	Aaa	EUR	Above one year	1,215,358
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	AUD	Above one year	10,065,722
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	CHF	Above one year	21,251
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	13,061,696
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	1,231,970
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	210,837
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	23,900,279
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Bond	N/C	EUR	Above one year	9,654,791
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Bond	A+	USD	Above one year	5,169,121
BNP Paribas	France	Triparty Collateral	Government Bond	A+	JPY	Above one year	1,342,925
Royal Bank of Canada	Canada	Triparty Collateral	Equity	N/C	CAD	N/C	196,213,023
Royal Bank of Canada	Canada	Triparty Collateral	Equity	N/C	CHF	N/C	2,599,956
Royal Bank of Canada	Canada	Triparty Collateral	Equity	N/C	EUR	N/C	2,168,067
Royal Bank of Canada	Canada	Triparty Collateral	Equity	N/C	GBP	N/C	41,506,192
Royal Bank of Canada	Canada	Triparty Collateral	Equity	N/C	USD	N/C	53,460,745
Royal Bank of Canada	Canada	Triparty Collateral	Government Bond	A+	CAD	Above one year	17,326,398
Global High Income Bond							
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	6,696,359
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	5,924,353
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Less than one year	52,555
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	997,192
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	CAD	Above one year	478,522
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	AUD	N/C	177,620
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	USD	N/C	112,474
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	414,005
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	1,814,130
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	2,379,180
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Less than one year	397,840
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	AUD	Above one year	450,772
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	CAD	Above one year	755,645
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	EUR	Above one year	27,733
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	JPY	Above one year	448,106
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	633,532
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	7,798,538
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	834,018
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	DKK	Above one year	1,016
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Bond	N/C	GBP	Above one year	736,317
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	EUR	Above one year	224,261
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	GBP	Above one year	254,891
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	JPY	Above one year	1,107,533
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	JPY	Less than one year	37,716
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	CAD	Above one year	441,019
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	EUR	Above one year	118,624
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	GBP	Above one year	2,628
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	JPY	Above one year	2,443,784
J.P. Morgan Chase Bank, New York	United States	Bilateral Collateral	Government Bond	A+	EUR	Above one year	1,907,516
J.P. Morgan Chase Bank, New York	United States	Bilateral Collateral	Government Bond	A+	GBP	Above one year	-
J.P. Morgan Chase Bank, New York	United States	Bilateral Collateral	Government Bond	A+	NOK	Above one year	8,729,687
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	Aaa	EUR	Above one year	24,154
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	500,616
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	354,648
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	745,455
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Less than one year	43,823
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	2,407,889
BNP Paribas	France	Triparty Collateral	Government Bond	A+	GBP	Above one year	5,906,046
BNP Paribas	France	Triparty Collateral	Government Bond	A+	GBP	Less than one year	229,963
BNP Paribas	France	Triparty Collateral	Government Bond	A+	JPY	Above one year	2,982,916

*The Securities Lending transactions contracts have an open maturity

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 currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	11,052,038
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	12,386,795
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Less than one year	3,891,029
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	CAD	Above one year	188,137
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	AUD	N/C	122,705
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	EUR	N/C	1,101,077
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	USD	N/C	265,399
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	2,976,644
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	5,741,720
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	2,571,703
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Less than one year	32,157
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	AUD	Above one year	371,502
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	CAD	Above one year	1,105,258
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	EUR	Above one year	287,583
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	JPY	Above one year	693,399
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	232,827
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	877,104
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	7,829,003
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	DKK	Above one year	1
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Bond	N/C	GBP	Above one year	1,608,587
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	EUR	Above one year	1,097,464
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	GBP	Above one year	1,010,375
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	JPY	Above one year	4,319,863
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	JPY	Less than one year	213,202
J.P. Morgan Chase Bank, New York	United States	Bilateral Collateral	Government Bond	A+	EUR	Above one year	8,121,455
J.P. Morgan Chase Bank, New York	United States	Bilateral Collateral	Government Bond	A+	GBP	Above one year	-
J.P. Morgan Chase Bank, New York	United States	Bilateral Collateral	Government Bond	A+	NOK	Above one year	17,448,721
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Government Bond	A+	CAD	Above one year	1,259,370
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Government Bond	A+	CHF	Above one year	342,260
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Government Bond	A+	EUR	Above one year	2,397,479
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Government Bond	A+	USD	Above one year	2,245,936
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	AUD	Above one year	532
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	1,022,832
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	350,993
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	2,032,990
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	AUD	Above one year	3,691,406
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	20,534,425
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	274,351
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	119,558
BNP Paribas	France	Triparty Collateral	Government Bond	A+	GBP	Above one year	13,828,563
BNP Paribas	France	Triparty Collateral	Government Bond	A+	GBP	Less than one year	361,911
BNP Paribas	France	Triparty Collateral	Government Bond	A+	JPY	Above one year	5,949,164
BNP Paribas	France	Triparty Collateral	Bond	N/C	EUR	Above one year	703,951

Global Inflation Linked Bond							
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Bank of Nova Scotia	Canada	Triparty Collateral	Government Bond	A+	JPY	Above one year	860,062
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	JPY	Above one year	4,721,754
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	JPY	Less than one year	899,331
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	AUD	N/C	222,948
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	EUR	N/C	2,787,705
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	GBP	N/C	8,148,746
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	3,548,021
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	3,542,207
Royal Bank Of Canada, Toronto Branch	Canada	Bilateral Collateral	Government Bond	A+	GBP	Above one year	25,871,429

Global Short Duration Bond							
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	EUR	N/C	214,048
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	USD	N/C	160,542
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	1,703,475
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	1,146,111
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Less than one year	567,839
BNP Paribas	France	Triparty Collateral	Government Bond	A+	JPY	Above one year	4,525,248
Royal Bank Of Canada, Toronto Branch	Canada	Bilateral Collateral	Government Bond	A+	GBP	Above one year	38,753,412

Global Short Duration High Yield Bond							
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	1,594,277
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	1,407,906
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Less than one year	17,251
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	CAD	Above one year	19,086
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	USD	N/C	99,581
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	2,150,259
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	727,589
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	1,874,656

India Fixed Income							
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Credit Suisse International, London	United Kingdom	Bilateral Collateral	Government Bond	A+	EUR	Above one year	1,734,937

*The Securities Lending transactions contracts have an open maturity

Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

Aggregate Transaction Data (continued)

Security lending transactions (continued)

RM8 Fixed Income							
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	185,182
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	213,081
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Less than one year	2,656
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	CAD	Above one year	4,090
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	USD	N/C	31,607
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	343,592
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	681,379
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	471,049
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	CAD	Above one year	19,001
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	EUR	Above one year	41,666
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	EUR	Less than one year	402
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	GBP	Above one year	24,477
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	JPY	Above one year	30,628
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	USD	Above one year	8,437
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	496,368
Singapore Dollar Income Bond							
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	714,665
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	845,276
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Less than one year	10,237
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	CAD	Above one year	14,672
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	USD	N/C	18,141
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	618
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	355,497
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	416,070
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Less than one year	14,349
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	GBP	Above one year	35,173
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	JPY	Above one year	1,669,251
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	JPY	Less than one year	62,874
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	Aaa	EUR	Above one year	35,957
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	719,391
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	384,979
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	1,254,385
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	122,724
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	683,495
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	1,349,891
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	242,069
US High Yield Bond							
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	288,188
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	341,051
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Less than one year	4,123
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	CAD	Above one year	7,496
BNP Paribas	France	Triparty Collateral	Government Bond	A+	JPY	Above one year	95,695
Euro Convertible Bond							
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	USD	N/C	9,948
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	204
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	191,194
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	224,120
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Less than one year	2,702
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	Aaa	EUR	Above one year	10,049
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	170,604
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	116,510
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	270,697
Global Credit Floating Rate Fixed Term Bond 2023 - 1							
Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	1,459,506
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	1,731,269
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Less than one year	20,759
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	CAD	Above one year	36,128
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	AUD	N/C	782
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	EUR	N/C	112
Credit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	USD	N/C	233,076
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	1,782,423
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	5,217,243
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	3,958,594
Credit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Less than one year	402,154
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	AUD	Above one year	79,457
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	CAD	Above one year	205,887
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	EUR	Above one year	11,528
Hong Kong & Shanghai Bank, Hong Kong	China	Triparty Collateral	Government Bond	A+	JPY	Above one year	117,216
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	30,364
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	362,669
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	231,006
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Bond	A+	USD	Above one year	4,582
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	EUR	Above one year	79,877
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	EUR	Less than one year	2
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	GBP	Above one year	178,546
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	JPY	Above one year	651,713
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	JPY	Less than one year	16,662
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	CAD	Above one year	23,056
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	EUR	Above one year	59,016
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	GBP	Above one year	24,185
UBS AG	Switzerland	Triparty Collateral	Government Bond	A+	JPY	Above one year	37,288
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	AUD	Above one year	95,919
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	333,939
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	185,034
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	496,714
BNP Paribas	France	Triparty Collateral	Government Bond	A+	GBP	Above one year	392,631
BNP Paribas	France	Triparty Collateral	Government Bond	A+	GBP	Less than one year	16,807
BNP Paribas	France	Triparty Collateral	Government Bond	A+	JPY	Above one year	450,669
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	525,571
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	246,767

*The Securities Lending transactions contracts have an open maturity

Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

Aggregate Transaction Data (continued)

Security lending transactions (continued)

Global Credit Floating Rate Fixed Term Bond 2023 - 2

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	3,483,412
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	4,252,467
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Less than one year	31,734
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	CAD	Above one year	60,667
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	AUD	N/C	221
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	EUR	N/C	34,805
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	USD	N/C	153,064
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	1,175
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	3,480,321
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	2,906,654
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Less than one year	1,160,188
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	28,578
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	2,782,416
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Bond	N/C	GBP	Above one year	204,162
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	EUR	Above one year	839,897
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	GBP	Above one year	714,136
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	JPY	Above one year	6,188,693
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	JPY	Less than one year	350,354
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	AUD	Above one year	89,754
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	158,510
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	792,021
BNP Paribas	France	Triparty Collateral	Government Bond	A+	JPY	Above one year	2,588,106
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	2,001,181
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	1,846,359

Managed Solutions - Asia Focused Income

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	4,207,594
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	4,679,995
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Less than one year	25,445
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	CAD	Above one year	66,802
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	USD	N/C	114,837
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	1,284
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	2,472,580
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	2,907,463
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Less than one year	98
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	EUR	Above one year	736,059
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	GBP	Above one year	457,700
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	JPY	Above one year	4,026,278
Nomura International, Plc	Japan	Triparty Collateral	Government Bond	A+	JPY	Less than one year	246,185
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Equity	N/C	EUR	N/C	336,848
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Equity	N/C	GBP	N/C	1,513,310
J.P. Morgan Chase Bank, New York	United States	Triparty Collateral	Equity	N/C	USD	N/C	323,806
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	Aaa	EUR	Above one year	30,429
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	677,612
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	317,507
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	109,079
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	1,001,228
Merrill Lynch International Bank, London	United Kingdom	Triparty Collateral	Bond	N/C	EUR	Above one year	88,988
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	1,264,228
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	3,454,787
Goldman Sachs International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	2,305,004
BNP Paribas	France	Triparty Collateral	Government Bond	A+	JPY	Above one year	3,416,861
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	2,215
Barclays Bank, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	379,408
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	534,055
Morgan Stanley, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Less than one year	250,421

US Income Focused

Collateral Counterparty	Counterparty country	Settlement & clearing	Type of collateral	Quality of collateral	Collateral currency	Maturity Tenor *	Amount in sub-fund currency
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	158,261
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	187,583
Barclays Bank Plc	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Less than one year	2,332
Barclays Bank Plc	United Kingdom	Triparty Collateral	Bond	A+	CAD	Above one year	3,408
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Equity	N/C	USD	N/C	11,062
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	EUR	Above one year	215,144
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	JPY	Above one year	73,843
Crédit Suisse International, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	193,882
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	EUR	N/C	2,566,709
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Equity	N/C	GBP	N/C	10,063,298
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	GBP	Above one year	4,165,499
HSBC Bank PLC, London	United Kingdom	Triparty Collateral	Government Bond	A+	USD	Above one year	4,151,585
BNP Paribas	France	Triparty Collateral	Government Bond	A+	JPY	Above one year	2,229,659

*The Securities Lending transactions contracts have an open maturity

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 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:

Asia ex Japan Equity

Return	Currency	Amount	% overall returns
To sub-fund	USD	156,584	75%
To Third Party*	USD	52,195	25%

Chinese Equity

Return	Currency	Amount	% overall returns
To sub-fund	USD	46,831	75%
To Third Party*	USD	15,610	25%

Euroland Value

Return	Currency	Amount	% overall returns
To sub-fund	EUR	128,695	75%
To Third Party*	EUR	42,898	25%

Global Sustainable Long Term Dividend

Return	Currency	Amount	% overall returns
To sub-fund	USD	3,589	75%
To Third Party*	USD	1,196	25%

BRIC Markets Equity

Return	Currency	Amount	% overall returns
To sub-fund	USD	1,736	75%
To Third Party*	USD	579	25%

Global Real Estate Equity

Return	Currency	Amount	% overall returns
To sub-fund	USD	190,716	75%
To Third Party*	USD	63,572	25%

Thai Equity

Return	Currency	Amount	% overall returns
To sub-fund	USD	33,588	75%
To Third Party*	USD	11,196	25%

Asia High Yield Bond

Return	Currency	Amount	% overall returns
To sub-fund	USD	1,408,333	75%
To Third Party*	USD	469,444	25%

Euro Bond Total Return

Return	Currency	Amount	% overall returns
To sub-fund	EUR	17,896	75%
To Third Party*	EUR	5,965	25%

GEM Debt Total Return

Return	Currency	Amount	% overall returns
To sub-fund	USD	9,433	75%
To Third Party*	USD	3,144	25%

Global Corporate Bond

Return	Currency	Amount	% overall returns
To sub-fund	USD	255,554	75%
To Third Party*	USD	85,165	25%

Asia ex Japan Equity Smaller Companies

Return	Currency	Amount	% overall returns
To sub-fund	USD	361,505	75%
To Third Party*	USD	120,502	25%

Euroland Equity Smaller Companies

Return	Currency	Amount	% overall returns
To sub-fund	EUR	16,509	75%
To Third Party*	EUR	5,503	25%

Europe Value

Return	Currency	Amount	% overall returns
To sub-fund	EUR	47,004	75%
To Third Party*	EUR	15,668	25%

Hong Kong Equity

Return	Currency	Amount	% overall returns
To sub-fund	USD	1,670	75%
To Third Party*	USD	557	25%

Frontier Markets

Return	Currency	Amount	% overall returns
To sub-fund	USD	42	75%
To Third Party*	USD	14	25%

Economic Scale US Equity

Return	Currency	Amount	% overall returns
To sub-fund	USD	27,596	75%
To Third Party*	USD	9,199	25%

Turkey Equity

Return	Currency	Amount	% overall returns
To sub-fund	EUR	145,137	75%
To Third Party*	EUR	48,379	25%

Asian Currencies Bond

Return	Currency	Amount	% overall returns
To sub-fund	USD	3	75%
To Third Party*	USD	1	25%

Euro Credit Bond

Return	Currency	Amount	% overall returns
To sub-fund	EUR	16,055	75%
To Third Party*	EUR	5,352	25%

Global Bond

Return	Currency	Amount	% overall returns
To sub-fund	USD	69	75%
To Third Party*	USD	23	25%

Global Emerging Markets Bond

Return	Currency	Amount	% overall returns
To sub-fund	USD	138,625	75%
To Third Party*	USD	46,208	25%

Asia Pacific ex Japan Equity High Dividend

Return	Currency	Amount	% overall returns
To sub-fund	USD	213,953	75%
To Third Party*	USD	71,318	25%

Euroland Growth

Return	Currency	Amount	% overall returns
To sub-fund	EUR	16,053	75%
To Third Party*	EUR	5,351	25%

Global Emerging Markets Equity

Return	Currency	Amount	% overall returns
To sub-fund	USD	64,067	75%
To Third Party*	USD	21,356	25%

BRIC Equity

Return	Currency	Amount	% overall returns
To sub-fund	USD	9,397	75%
To Third Party*	USD	3,132	25%

Global Equity Volatility Focused

Return	Currency	Amount	% overall returns
To sub-fund	USD	11,444	75%
To Third Party*	USD	3,815	25%

Mexico Equity

Return	Currency	Amount	% overall returns
To sub-fund	USD	1,669	75%
To Third Party*	USD	556	25%

Asia Bond

Return	Currency	Amount	% overall returns
To sub-fund	USD	173,589	75%
To Third Party*	USD	57,863	25%

Euro Bond

Return	Currency	Amount	% overall returns
To sub-fund	EUR	5,762	75%
To Third Party*	EUR	1,920	25%

Euro High Yield Bond

Return	Currency	Amount	% overall returns
To sub-fund	EUR	472,748	75%
To Third Party*	EUR	157,583	25%

Global Bond Total Return

Return	Currency	Amount	% overall returns
To sub-fund	USD	13,764	75%
To Third Party*	USD	4,588	25%

Global Emerging Markets Local Debt

Return	Currency	Amount	% overall returns
To sub-fund	USD	75,488	75%
To Third Party*	USD	25,163	25%

*The lending agent: Hong Kong & Shanghai Bank, Hong Kong

Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

Return and Cost (continued)

Global Government Bond			
Return	Currency	Amount	% overall returns
To sub-fund	USD	589,877	75%
To Third Party*	USD	196,626	25%

Global Inflation Linked Bond			
Return	Currency	Amount	% overall returns
To sub-fund	USD	7,913	75%
To Third Party*	USD	2,638	25%

India Fixed Income			
Return	Currency	Amount	% overall returns
To sub-fund	USD	40	75%
To Third Party*	USD	13	25%

US High Yield Bond			
Return	Currency	Amount	% overall returns
To sub-fund	USD	6,285	75%
To Third Party*	USD	2,095	25%

Global Credit Floating Rate Fixed Term Bond 2023 - 2			
Return	Currency	Amount	% overall returns
To sub-fund	USD	150,218	75%
To Third Party*	USD	50,072	25%

Managed Solutions - Asia Focused Income			
Return	Currency	Amount	% overall returns
To sub-fund	USD	184,349	75%
To Third Party*	USD	61,450	25%

Global High Income Bond			
Return	Currency	Amount	% overall returns
To sub-fund	USD	98,956	75%
To Third Party*	USD	32,985	25%

Global Short Duration Bond			
Return	Currency	Amount	% overall returns
To sub-fund	USD	8,929	75%
To Third Party*	USD	2,976	25%

RMB Fixed Income			
Return	Currency	Amount	% overall returns
To sub-fund	USD	30,417	75%
To Third Party*	USD	10,139	25%

Euro Convertible Bond			
Return	Currency	Amount	% overall returns
To sub-fund	EUR	3,192	75%
To Third Party*	EUR	1,064	25%

Global Emerging Markets Multi-Asset Income			
Return	Currency	Amount	% overall returns
To sub-fund	USD	22	75%
To Third Party*	USD	7	25%

US Income Focused			
Return	Currency	Amount	% overall returns
To sub-fund	USD	25,905	75%
To Third Party*	USD	8,635	25%

Global High Yield Bond			
Return	Currency	Amount	% overall returns
To sub-fund	USD	334,613	75%
To Third Party*	USD	111,538	25%

Global Short Duration High Yield Bond			
Return	Currency	Amount	% overall returns
To sub-fund	USD	17,686	75%
To Third Party*	USD	5,896	25%

Singapore Dollar Income Bond			
Return	Currency	Amount	% overall returns
To sub-fund	SGD	26,417	75%
To Third Party*	SGD	8,806	25%

Global Credit Floating Rate Fixed Term Bond 2023 - 1			
Return	Currency	Amount	% overall returns
To sub-fund	USD	301,440	75%
To Third Party*	USD	100,480	25%

Managed Solutions - Asia Focused Growth			
Return	Currency	Amount	% overall returns
To sub-fund	USD	905	75%
To Third Party*	USD	302	25%

*The lending agent: Hong Kong & Shanghai Bank, Hong Kong

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

			Calendar Year Performance		
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
Asia ex Japan Equity	AC	USD	(3.72)%	26.94%	23.04%
	AC EUR	EUR	3.59%	16.45%	25.31%
	ACO EUR	EUR	(4.84)%	24.42%	19.30%
	AD	USD	(3.72)%	26.93%	23.04%
	ADO EUR	EUR	(4.85)%	24.40%	19.30%
	BC	USD	(3.00)%	27.90%	23.97%
	BC EUR	EUR	4.37%	17.33%	26.25%
	BCO EUR	EUR	(4.13)%	25.45%	20.20%
	BD	USD	(2.99)%	27.87%	23.96%
	BD GBP	GBP	(2.11)%	23.92%	19.18%
	EC	USD	(4.20)%	26.31%	22.43%
	ED	USD	(4.20)%	26.31%	22.43%
	IC	USD	(2.90)%	28.02%	24.09%
	ID	USD	(2.89)%	27.99%	24.08%
	J1C	USD	(2.75)%	28.21%	24.27%
	XC	USD	(2.75)%	28.18%	24.25%
ZC	USD	(2.06)%	29.06%	25.11%	
ZD	USD	(2.05)%	29.03%	25.10%	
Asia ex Japan Equity Smaller Companies	AC	USD	14.87%	31.90%	3.57%
	AC EUR	EUR	23.60%	21.00%	5.47%
	AD	USD	14.87%	31.89%	3.56%
	AD HKD	HKD	15.50%	31.25%	3.07%
	BC	USD	15.73%	32.90%	4.35%
	BC EUR	EUR	24.52%	21.91%	6.27%
	BC GBP	GBP	16.80%	28.79%	0.32%
	BD	USD	15.75%	32.87%	4.32%
	BD GBP	GBP	16.81%	28.78%	0.31%
	EC	USD	14.30%	31.24%	3.05%
	IC	USD	15.85%	33.02%	4.45%
	IC EUR	EUR	24.64%	22.03%	6.37%
	ID	USD	15.86%	33.01%	4.43%
	J1C	USD	16.03%	33.23%	4.61%
	XC	USD	16.00%	33.16%	4.58%
	XD	USD	15.80%	33.54%	4.57%
ZC	USD	16.82%	34.07%	0.10%	
China A-shares Equity	AC	USD	(7.70)%	41.22%	10.28%
	BC	USD	(7.00)%	42.27%	10.51%
	BD	USD	(7.00)%	42.25%	1.30%
	XC	USD	(6.80)%	42.55%	10.54%
	XC EUR	EUR	0.30%	30.82%	8.32%
	ZC	USD	(6.21)%	43.50%	10.77%

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)

			Calendar Year Performance		
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
Euroland Equity Smaller Companies	AC	EUR	15.26%	(9.05)%	29.93%
	ACH USD	USD	16.29%	(7.49)%	33.60%
	AD	EUR	15.26%	(9.04)%	29.93%
	BC	EUR	16.12%	(8.36)%	30.91%
	EC	EUR	14.69%	(9.50)%	29.28%
	IC	EUR	16.24%	(8.27)%	31.04%
	ID	EUR	16.22%	(8.26)%	31.04%
	ZC	EUR	16.49%	(8.11)%	31.35%
Euroland Growth	AC	EUR	19.98%	2.67%	31.08%
	BC	EUR	20.88%	7.40%	-
	EC	EUR	19.38%	2.16%	30.44%
	IC	EUR	21.00%	3.55%	32.20%
	M1C	EUR	20.28%	2.93%	31.41%
	M1D	EUR	20.29%	2.92%	31.42%
	XC	EUR	21.19%	2.30%	-
	ZC	EUR	22.08%	4.45%	33.35%
Euroland Value	AC	EUR	22.50%	(7.04)%	21.34%
	ACH USD*	USD	10.30%	-	-
	AD	EUR	22.51%	(7.02)%	21.34%
	ADH USD	USD	23.52%	(5.46)%	24.76%
	BC	EUR	23.43%	(6.33)%	22.23%
	EC	EUR	21.89%	(7.50)%	20.73%
	ED	EUR	21.89%	(7.49)%	20.73%
	IC	EUR	23.55%	(6.24)%	22.37%
	ID	EUR	23.57%	(6.22)%	22.37%
	XC	EUR	23.89%	(5.97)%	22.72%
	ZC	EUR	24.65%	(5.41)%	23.47%
ZD	EUR	24.67%	(5.40)%	23.46%	
Europe Value	AC	EUR	15.53%	(7.51)%	20.85%
	AD	EUR	15.54%	(7.50)%	20.85%
	EC	EUR	14.95%	(7.97)%	20.25%
	ED	EUR	14.95%	(7.96)%	20.25%
	IC	EUR	16.51%	(6.72)%	21.88%
	ID	EUR	16.54%	(6.69)%	21.87%
	PD	EUR	16.13%	(7.03)%	21.45%
	ZC	EUR	17.43%	(6.00)%	22.86%
	ZD	EUR	17.47%	(5.96)%	22.87%

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 Currency	Calendar Year Performance		
			2021	2020	2019
Global Emerging Markets Equity	AC	USD	(5.82)%	24.44%	21.93%
	AC EUR	EUR	2.24%	13.34%	24.44%
	AC GBP	GBP	(5.03)%	19.91%	17.94%
	AD	USD	(5.82)%	24.43%	21.93%
	AD GBP	GBP	(5.03)%	19.89%	17.94%
	BC	USD	(5.11)%	25.38%	22.85%
	BC GBP	GBP	(4.32)%	20.82%	18.83%
	BD GBP	GBP	(4.31)%	20.77%	18.83%
	EC	USD	(6.29)%	23.83%	21.31%
	ED	USD	(6.29)%	23.83%	21.32%
	IC	USD	(5.02)%	25.51%	22.97%
	PC	USD	(5.35)%	25.07%	22.54%
	PD	USD	(5.34)%	25.04%	22.54%
	S1D	USD	(4.82)%	25.73%	23.20%
	XC	USD	(4.86)%	25.70%	23.15%
	ZD	USD	(4.14)%	26.52%	24.04%
Global Equity Climate Change	AC	USD	7.01%	41.23%	29.77%
	AC EUR*	EUR	2.62%	-	-
	AC GBP*	GBP	7.43%	-	-
	ACH AUD*	AUD	7.09%	-	-
	ACH EUR*	EUR	6.91%	-	-
	ACH GBP*	GBP	7.19%	-	-
	ACH HKD*	HKD	7.56%	-	-
	ACH SGD*	SGD	7.37%	-	-
	AD	USD	7.01%	41.23%	29.77%
	EC	USD	6.48%	40.53%	29.12%
	IC	USD	7.93%	10.28%	-
	ICH EUR*	EUR	1.60%	-	-
	JC*	USD	11.54%	-	-
	XC*	USD	8.44%	-	-
	ZQ1	USD	8.78%	43.50%	31.87%
Global Equity Sustainable Healthcare	AC*	USD	(1.95)%	-	-
	AC EUR*	EUR	3.28%	-	-
	AC HKD*	HKD	(3.85)%	-	-
	ACO AUD*	AUD	(2.32)%	-	-
	ACO EUR*	EUR	(2.48)%	-	-
	ACO GBP*	GBP	(2.25)%	-	-
	ACO RMB*	RMB	(3.24)%	-	-
	ACO SGD*	SGD	(2.07)%	-	-
	BC*	USD	(5.81)%	-	-
	BCO GBP*	GBP	5.92%	-	-
	BD EUR*	EUR	0.39%	-	-
	IC*	USD	(1.58)%	-	-
	XC EUR*	EUR	2.20%	-	-
	XD*	USD	6.75%	-	-
	ZC*	USD	(1.26)%	-	-

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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 Currency	Calendar Year Performance		
			2021	2020	2019
Global Lower Carbon Equity	AC	USD	20.22%	13.92%	24.58%
	AC EUR	EUR	30.52%	3.76%	27.15%
	AD	USD	20.23%	13.92%	24.59%
	AD HKD	HKD	20.97%	13.41%	23.90%
	BC	USD	20.71%	47.89%	-
	BC GBP	GBP	21.72%	8.12%	-
	EC*	USD	3.73%	-	-
	ID	USD	20.84%	14.50%	25.68%
	XC	USD	20.95%	14.61%	25.33%
	ZC	USD	21.41%	22.68%	-
ZQ1	USD	21.39%	14.95%	25.69%	
Global Sustainable Long Term Dividend	AC	USD	17.14%	15.36%	26.60%
	AC EUR	EUR	27.17%	5.08%	29.23%
	AM2	USD	17.16%	15.40%	26.59%
	AM2 HKD	HKD	17.88%	14.89%	25.90%
	AQ2	USD	17.15%	15.37%	26.59%
	EQ2	USD	16.56%	14.81%	25.96%
	IC*	USD	4.25%	-	-
	IQ*	USD	4.25%	-	-
	XC	USD	18.38%	16.58%	27.95%
	ZBFIX8.5 JPY	JPY	32.78%	6.92%	-
ZM2	USD	19.04%	17.26%	28.65%	
Asia Pacific ex Japan Equity High Dividend	AC	USD	3.49%	12.19%	20.52%
	AM2	USD	3.52%	12.19%	20.52%
	AM2 HKD	HKD	4.08%	11.64%	19.95%
	AM30 RMB	RMB	6.08%	13.41%	20.41%
	AS	USD	3.50%	12.20%	20.52%
	BC EUR	EUR	12.19%	0.75%	-
	BD EUR	EUR	12.21%	8.95%	-
	BS GBP	GBP	5.25%	9.55%	16.75%
	EC	USD	2.97%	11.63%	19.93%
	IC	USD	4.37%	13.15%	21.55%
	IC EUR	EUR	12.30%	3.80%	23.79%
	S9S	USD	4.77%	13.55%	21.97%
	XC	USD	4.49%	13.27%	9.27%
	XD	USD	4.53%	27.99%	-
	XDEUR	EUR	12.47%	0.76%	-
	XM2*	USD	(0.91)%	-	-
ZS	USD	5.24%	14.06%	22.52%	

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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 Currency	Calendar Year Performance		
			2021	2020	2019
BRIC Equity	AC	USD	(6.31)%	1.91%	28.34%
	AC GBP	GBP	(5.53)%	(1.81)%	24.14%
	AC HKD	HKD	(5.72)%	1.44%	27.64%
	AD	USD	(6.30)%	1.90%	28.35%
	AD GBP	GBP	(5.52)%	(1.81)%	24.15%
	BC GBP	GBP	(4.81)%	(1.06)%	25.07%
	BD GBP	GBP	(4.79)%	(1.07)%	25.10%
	EC	USD	(6.78)%	1.40%	27.69%
	IC	USD	(5.51)%	2.78%	29.44%
	IC EUR	EUR	2.58%	(6.39)%	32.11%
	J1C	USD	(5.37)%	2.93%	29.63%
	L1C	USD	(5.26)%	3.05%	29.80%
	M1C	USD	(5.84)%	2.42%	28.98%
	M2C	USD	(5.84)%	2.42%	28.98%
	M2D	USD	(5.83)%	2.41%	28.99%
BRIC Markets Equity	AC	USD	(6.29)%	1.95%	28.75%
	AD	USD	(6.29)%	1.94%	28.77%
	BD	USD	(5.57)%	2.71%	29.74%
	EC	USD	(6.76)%	1.44%	28.11%
	IC	USD	(5.49)%	2.82%	29.85%
	J1C	USD	(5.35)%	2.98%	30.06%
Frontier Markets	AC	USD	36.27%	(1.84)%	16.26%
	AC EUR	EUR	47.93%	(10.60)%	18.32%
	AD	USD	36.27%	(1.84)%	16.26%
	AD EUR	EUR	48.48%	(10.60)%	18.33%
	BC	USD	36.94%	(1.35)%	16.84%
	BC GBP	GBP	38.11%	(4.95)%	12.58%
	EC	USD	35.58%	(2.33)%	15.68%
	EC EUR	EUR	47.20%	(11.04)%	17.73%
	IC	USD	37.08%	(1.25)%	16.96%
	IC EUR	EUR	48.82%	(10.06)%	19.04%
	IC GBP	GBP	38.23%	(4.84)%	12.69%
	ID	USD	37.09%	(1.25)%	16.96%
	XC	USD	37.58%	(0.91)%	17.38%
	XD	USD	37.60%	(0.90)%	17.37%
	ZC*	USD	31.31%	-	-
ZD	USD	38.97%	0.01%	18.52%	

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Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

			Calendar Year Performance		
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
Global Equity Volatility Focused	AC	USD	12.35%	11.60%	26.02%
	AC EUR	EUR	21.96%	1.65%	28.61%
	ACO AUD	AUD	11.38%	8.14%	24.43%
	ACO EUR	EUR	11.08%	9.21%	22.19%
	ACO SGD	SGD	12.00%	10.11%	24.93%
	AM2	USD	12.35%	11.63%	26.01%
	AM2 HKD	HKD	13.04%	11.14%	25.31%
	AM30 AUD	AUD	11.37%	8.10%	24.44%
	AM30 CAD	CAD	11.71%	9.55%	24.83%
	AM30 EUR	EUR	11.06%	9.23%	22.20%
	AM30 RMB	RMB	15.08%	12.68%	26.00%
	AM30 SGD	SGD	12.01%	10.15%	24.92%
	BC	USD	12.95%	12.45%	26.96%
	BC GBP	GBP	13.90%	8.35%	22.81%
	EC	USD	11.92%	11.05%	25.39%
ECO EUR	EUR	9.40%	7.47%	27.96%	
Global Real Estate Equity	AC	USD	25.09%	(9.53)%	17.27%
	AC EUR	EUR	35.79%	(17.60)%	19.70%
	AD	USD	25.09%	(9.51)%	17.27%
	AM2*	USD	27.11%	-	-
	AM30 SGD	SGD	24.70%	(10.96)%	16.29%
	BCO GBP*	GBP	6.93%	-	-
	BQ1	USD	31.32%	14.67%	-
	ID	USD	26.22%	(8.68)%	18.35%
	ZBFIX8.5 JPY	JPY	41.91%	(16.46)%	-
	ZC	USD	27.35%	(7.89)%	19.41%
	ZD	USD	27.38%	(7.86)%	19.41%
	ZM2	USD	27.34%	(7.88)%	19.35%
ZQ1	USD	27.37%	(7.88)%	19.40%	
Brazil Equity	AC	USD	(28.70)%	(25.95)%	24.88%
	AC EUR	EUR	(22.59)%	(32.55)%	27.45%
	AC GBP	GBP	(28.11)%	(28.64)%	20.79%
	AD	USD	(28.70)%	(25.94)%	24.89%
	AD GBP	GBP	(28.10)%	(28.63)%	20.81%
	AD HKD	HKD	(28.26)%	(26.29)%	24.20%
	BC	USD	(28.07)%	(25.29)%	25.98%
	BC GBP	GBP	(27.47)%	(28.02)%	21.87%
	BD	USD	(28.07)%	(25.28)%	25.99%
	BD GBP	GBP	(27.46)%	(28.01)%	21.90%
	EC	USD	(29.06)%	(26.31)%	24.25%
	ED	USD	(29.07)%	(26.31)%	24.26%
	IC	USD	(27.99)%	(25.22)%	26.11%
	ID	USD	(27.99)%	(25.21)%	26.13%
	S3D	USD	(27.75)%	(24.97)%	26.54%
	XC	USD	(27.79)%	(25.02)%	11.52%
ZC	USD	(27.28)%	(24.49)%	27.33%	

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Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

			Calendar Year Performance		
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
Chinese Equity	AC	USD	(20.77)%	39.16%	23.02%
	AC EUR	EUR	(14.75)%	27.68%	25.28%
	AC GBP	GBP	(20.04)%	34.89%	18.27%
	AC HKD*	HKD	(21.17)%	-	-
	AD	USD	(20.77)%	39.16%	23.02%
	AD GBP	GBP	(20.04)%	34.87%	18.27%
	AD HKD	HKD	(20.34)%	38.48%	22.43%
	BC	USD	(20.17)%	40.21%	23.95%
	BC GBP	GBP	(19.44)%	35.88%	19.16%
	BD	USD	(20.17)%	40.19%	23.94%
	BD GBP	GBP	(19.44)%	35.88%	19.16%
	EC	USD	(21.17)%	38.47%	22.41%
	IC	USD	(20.09)%	40.35%	24.07%
	ID	USD	(20.09)%	40.34%	24.06%
	ZC	USD	(19.34)%	41.62%	25.18%
ZD	USD	(19.34)%	41.60%	25.21%	
Economic Scale US Equity	AC	USD	30.67%	8.00%	27.80%
	ACH EUR	EUR	29.14%	5.78%	23.95%
	AD	USD	30.68%	8.01%	27.80%
	ADH EUR	EUR	29.15%	5.78%	23.95%
	BC	USD	31.06%	8.33%	28.19%
	BC GBP	GBP	32.16%	4.38%	23.99%
	BCH EUR	EUR	29.53%	6.10%	24.33%
	BD	USD	31.08%	5.68%	-
	BD GBP	GBP	32.17%	4.38%	23.99%
	EC	USD	30.28%	7.68%	27.42%
	ECH EUR	EUR	28.75%	5.47%	23.57%
	IC	USD	31.19%	8.43%	28.32%
	ICH EUR	EUR	29.69%	6.21%	24.45%
	ID	USD	31.20%	8.44%	28.32%
	PD	USD	30.94%	8.22%	28.06%
	XD	USD	31.27%	8.49%	28.39%
	YD	USD	31.40%	8.61%	28.51%
ZC	USD	31.75%	8.91%	28.90%	
ZD	USD	31.69%	8.91%	28.89%	
Hong Kong Equity	AC	USD	(17.43)%	27.49%	9.53%
	AC HKD*	HKD	(19.43)%	-	-
	AD	USD	(17.43)%	27.47%	9.53%
	AD HKD	HKD	(16.98)%	26.85%	8.99%
	BD GBP	GBP	(16.03)%	24.46%	6.10%
	EC	USD	(17.85)%	26.85%	8.99%
	IC	USD	(16.73)%	28.58%	10.47%
	PD	USD	(17.01)%	28.09%	10.07%
	ZD	USD	(16.04)%	29.52%	11.34%

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Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

			Calendar Year Performance		
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
Indian Equity	AC	USD	28.12%	7.50%	6.26%
	AC CHF	CHF	32.07%	(1.87)%	4.38%
	AC EUR	EUR	37.85%	(1.38)%	8.22%
	AC GBP	GBP	29.31%	4.17%	2.16%
	AD	USD	28.12%	7.49%	6.26%
	AD EUR	EUR	37.85%	(1.38)%	8.21%
	AD GBP	GBP	29.31%	4.17%	2.16%
	AD HKD	HKD	28.82%	6.97%	5.76%
	BC	USD	29.09%	8.30%	7.06%
	BC GBP	GBP	30.28%	4.96%	2.93%
	BD	USD	29.09%	8.31%	7.06%
	BD GBP	GBP	30.27%	4.96%	2.93%
	EC	USD	27.49%	6.96%	5.73%
	ED	USD	27.49%	6.96%	5.73%
	FC*	USD	(2.71)%	-	-
	IC	USD	29.22%	8.41%	7.17%
	IC EUR	EUR	39.03%	(0.53)%	9.14%
	ID	USD	29.22%	8.41%	7.17%
	XD	USD	29.60%	8.60%	7.36%
ZC	USD	30.36%	9.30%	8.05%	
ZD	USD	30.38%	9.37%	8.10%	
Mexico Equity	AC	USD	15.18%	(4.51)%	8.85%
	EC	USD	14.60%	(4.98)%	8.29%
	IC EUR	EUR	25.13%	(11.53)%	11.93%
	JC	USD	16.63%	(3.31)%	10.21%
Russia Equity	AC	USD	17.83%	(2.30)%	42.26%
	AC EUR	EUR	27.91%	(11.02)%	45.19%
	AC GBP	GBP	18.82%	(5.86)%	37.60%
	AD	USD	17.85%	(2.29)%	42.30%
	AD GBP	GBP	18.84%	(5.86)%	37.66%
	AD HKD	HKD	18.58%	(2.73)%	41.52%
	BC	USD	18.86%	(1.44)%	43.50%
	BC GBP	GBP	19.86%	(5.04)%	38.81%
	EC	USD	17.25%	(2.80)%	41.54%
	IC	USD	18.98%	(1.35)%	43.64%
	ZC	USD	20.09%	(0.47)%	44.94%
Thai Equity	AC	USD	4.19%	(5.84)%	9.74%
	AD	USD	4.19%	(5.84)%	9.73%
	EC	USD	3.67%	(6.32)%	9.19%
	IC	USD	5.08%	(5.04)%	10.68%

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Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

Calendar Year Performance					
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
Turkey Equity	AC	EUR	(15.38)%	(1.31)%	20.31%
	AC GBP	GBP	(20.62)%	4.25%	13.58%
	AD	EUR	(15.37)%	(1.32)%	20.30%
	AD GBP	GBP	(20.63)%	4.25%	13.56%
	BC	EUR	(14.63)%	(0.45)%	21.38%
	BC GBP	GBP	(19.93)%	5.16%	14.57%
	BD	EUR	(14.61)%	(0.45)%	21.34%
	BD GBP	GBP	(19.91)%	5.18%	14.57%
	EC	EUR	(15.80)%	(1.81)%	19.72%
	IC	EUR	(14.55)%	(0.35)%	21.49%
Asia Bond	AC	USD	(4.20)%	6.17%	11.10%
	ACH EUR*	USD	(2.09)%	-	-
	AM2*	USD	0.49%	-	-
	AM3H SGD	SGD	(4.33)%	5.70%	10.33%
	BC	USD	(3.67)%	6.74%	11.71%
	FC*	USD	0.11%	-	-
	FDH EUR*	EUR	0.64%	-	-
	IC	USD	(3.59)%	6.87%	11.82%
	ICH EUR	EUR	(4.50)%	5.19%	8.47%
	IDH EUR	EUR	(4.52)%	5.19%	8.47%
	XC	USD	(3.40)%	7.01%	11.98%
	XDH EUR*	EUR	(4.32)%	3.76%	-
	ZDH EUR	EUR	(3.81)%	5.87%	9.15%
	ZQ1	USD	(3.01)%	7.44%	12.43%
	ZQ1H AUD*	AUD	(2.24)%	-	-
	ZQ1H CHF*	CHF	(2.66)%	-	-
	ZQ1H EUR*	EUR	(2.21)%	-	-
ZQ1H GBP	GBP	(3.18)%	6.59%	0.22%	
ZQ1H SGD*	SGD	(1.58)%	-	-	

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Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

			Calendar Year Performance		
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
Asian Currencies Bond	AC	USD	(10.12)%	7.61%	8.92%
	AC EUR	EUR	(2.43)%	(1.98)%	11.16%
	AD	USD	(10.11)%	7.60%	8.87%
	EC	USD	(10.39)%	7.29%	8.59%
	IC	USD	(9.47)%	6.90%	-
	ID EUR	EUR	(1.69)%	(1.27)%	11.92%
	ZD	USD	(8.88)%	9.06%	10.34%
Asia High Yield Bond	AC	USD	(15.35)%	10.00%	0.88%
	ACH CHF*	CHF	(10.35)%	-	-
	ACH EUR*	EUR	(9.56)%	-	-
	ADH EUR*	EUR	3.72%	-	-
	AM	USD	(15.34)%	6.50%	0.88%
	AM2	USD	(15.33)%	16.57%	-
	AM2 HKD	HKD	(14.87)%	3.39%	-
	AM3H AUD	AUD	(15.73)%	16.25%	-
	AM3H SGD	SGD	(15.45)%	9.27%	0.83%
	BC	USD	(14.81)%	5.45%	0.93%
	BD*	USD	(15.08)%	-	-
	BDH CHF*	CHF	(13.03)%	-	-
	BDH EUR*	EUR	(15.76)%	-	-
	IC	USD	(14.73)%	10.80%	0.95%
	IM2*	USD	(14.74)%	-	-
	IM3HSGD*	SGD	(15.07)%	-	-
	PCH SGD	SGD	(15.24)%	14.50%	-
	PM2	USD	(15.13)%	14.81%	-
	PM3H AUD	AUD	(15.52)%	14.45%	-
	PM3H EUR	EUR	(15.94)%	14.36%	-
	PM3H SGD	SGD	(15.25)%	14.47%	-
	XC	USD	(14.57)%	10.94%	0.95%
	XCH CHF*	CHF	(15.85)%	-	-
	XCH EUR*	EUR	(15.32)%	-	-
	XM2*	USD	(15.48)%	-	-
	XD	USD	(14.59)%	12.08%	-
	ZBFIX85H JPY*	JPY	(14.90)%	-	-
	ZC	USD	(14.07)%	5.91%	1.00%
	ZCH EUR*	EUR	(14.38)%	-	-
	ZQ1	USD	(14.06)%	10.85%	-
	ZQ1H AUD	AUD	(14.59)%	8.49%	-
	ZQ1H CHF	CHF	(15.02)%	8.71%	-
ZQ1H EUR	EUR	(14.90)%	9.25%	-	
ZQ1H GBP	GBP	(14.33)%	9.68%	-	
ZQ1H JPY	JPY	(14.47)%	4.35%	-	
ZQ1H SGD	SGD	(14.20)%	8.86%	-	

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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)

			Calendar Year Performance		
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
Brazil Bond	AC	USD	(13.28)%	(17.26)%	8.69%
	AD	USD	(13.26)%	(17.20)%	8.64%
	BC	USD	(12.84)%	(16.84)%	9.24%
	EC	USD	(13.54)%	(17.51)%	8.37%
	ED	USD	(13.52)%	(17.44)%	8.31%
	IC	USD	(12.75)%	(16.77)%	9.35%
	ZD	USD	(12.30)%	(16.25)%	9.83%
Euro Bond	AC	EUR	(3.64)%	3.24%	5.85%
	AD	EUR	(3.65)%	3.24%	5.85%
	EC	EUR	(3.94)%	2.93%	5.54%
	IC	EUR	(3.19)%	3.73%	6.36%
	ID	EUR	(3.18)%	3.72%	6.36%
	S18C	EUR	(2.97)%	3.96%	6.59%
	XCH JPY	JPY	(2.74)%	4.05%	(2.17)%
	ZC	EUR	(2.80)%	4.13%	6.77%
Euro Bond Total Return	AC	EUR	(0.83)%	1.46%	6.67%
	AD	EUR	(0.83)%	1.46%	6.68%
	BC	EUR	(0.37)%	1.92%	7.14%
	EC	EUR	(1.14)%	1.16%	6.35%
	IC	EUR	(0.34)%	1.96%	7.20%
	ID	EUR	(0.34)%	1.97%	7.20%
	S10C	EUR	(0.03)%	2.30%	7.57%
	ZC	EUR	0.18%	2.51%	7.78%
Euro Credit Bond	AC	EUR	(1.72)%	2.50%	6.35%
	AD	EUR	(1.71)%	2.49%	6.35%
	BC	EUR	(1.30)%	2.93%	6.80%
	EC	EUR	(2.01)%	2.19%	6.03%
	IC	EUR	(1.25)%	2.98%	6.85%
	ID	EUR	(1.24)%	2.98%	6.85%
	S19C	EUR	(1.02)%	3.21%	7.10%
	XC	EUR	(1.04)%	3.13%	7.46%
	XD	EUR	(1.09)%	3.15%	7.03%
	ZC	EUR	(0.74)%	3.51%	7.40%

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Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

			Calendar Year Performance		
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
Euro High Yield Bond	AC	EUR	0.92%	2.20%	9.18%
	ACH CAD	CAD	1.74%	3.01%	11.52%
	ACH USD	USD	1.73%	3.65%	12.31%
	AD	EUR	0.92%	2.21%	9.17%
	AM2	EUR	0.92%	2.20%	9.18%
	BC	EUR	1.48%	2.77%	9.78%
	BD	EUR	1.47%	2.77%	9.78%
	EC	EUR	0.62%	1.90%	8.85%
	ED	EUR	0.62%	1.90%	8.85%
	IC	EUR	1.53%	2.82%	9.84%
	ICH CHF	CHF	1.26%	2.45%	9.37%
	ICH USD	USD	2.34%	4.29%	12.99%
	ID	EUR	1.53%	2.82%	9.83%
	S8C	EUR	1.78%	3.08%	10.10%
	S8D	EUR	1.79%	3.07%	10.10%
	XC	EUR	1.69%	2.96%	10.00%
	XD	EUR	1.68%	2.97%	10.00%
ZC	EUR	2.19%	3.48%	10.55%	
ZQ1*	EUR	1.69%	-	-	
GEM Debt Total Return	BC	USD	(1.82)%	4.29%	2.48%
	BCH EUR	EUR	(2.81)%	2.76%	1.90%
	BDH EUR	EUR	(2.83)%	2.76%	1.90%
	FC*	USD	(1.16)%	-	-
	L1C	USD	(1.43)%	4.89%	5.51%
	L1C EUR	EUR	6.05%	(3.78)%	7.46%
	L1CH CHF	CHF	(2.56)%	2.99%	1.98%
	L1CH EUR	EUR	(2.42)%	3.12%	2.29%
	L1D	USD	(1.42)%	4.88%	5.51%
	L1DH EUR	EUR	(2.41)%	3.15%	2.30%
	M1C	USD	(2.02)%	4.26%	4.89%
	M1C EUR	EUR	5.42%	(4.35)%	6.81%
	M1CH EUR	EUR	(2.99)%	2.54%	1.69%
	M1D	USD	(2.01)%	4.25%	4.88%
	M1D EUR	EUR	5.44%	(4.35)%	6.80%
	M1DH EUR	EUR	(2.96)%	2.55%	1.69%
	N1C	USD	(1.53)%	4.79%	5.41%
N1CH EUR	EUR	(2.51)%	3.06%	2.18%	
N1DH EUR	EUR	(2.51)%	3.05%	2.20%	
XDH EUR*	EUR	(1.98)%	-	-	
ZDH EUR	EUR	(1.81)%	3.79%	2.96%	

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Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

			Calendar Year Performance		
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
Global Bond	AC	USD	(5.46)%	9.93%	6.87%
	AD	USD	(5.45)%	9.93%	6.87%
	AM2 HKD	HKD	(4.87)%	9.43%	6.30%
	EC	USD	(5.73)%	9.60%	6.55%
	IC	USD	(5.01)%	10.45%	7.39%
	PD	USD	(5.22)%	10.19%	7.15%
	WC GBP	GBP	(3.70)%	6.98%	4.43%
	ZC	USD	(4.65)%	10.87%	7.79%
	ZD	USD	(4.65)%	10.86%	7.79%
Global Bond Total Return	AC	USD	0.03%	6.89%	10.02%
	BC*	USD	(0.54)%	-	-
	BCH GBP*	GBP	(0.90)%	-	-
	IC	USD	0.52%	7.44%	10.57%
	ICHEUR	EUR	(0.43)%	2.95%	-
	ICHGBP	GBP	0.24%	3.29%	-
	IQ1HEUR	EUR	(0.43)%	1.30%	-
	IQ1HGBP	GBP	0.21%	1.38%	-
	S15CH GBP*	GBP	(0.78)%	-	-
	WCH GBP	GBP	0.90%	7.21%	9.36%
	XC	USD	0.61%	7.54%	10.69%
	XCHEUR	EUR	(0.29)%	3.07%	-
	XCHGBP	GBP	0.30%	3.36%	-
	XQ1HGBP	GBP	0.26%	1.40%	-
	ZC	USD	0.99%	7.90%	11.08%
ZQ1*	USD	0.55%	-	-	
ZQ1H GBP*	GBP	(0.48)%	-	-	
Global Corporate Bond	BC	USD	(0.87)%	6.86%	12.92%
	BQ1H GBP	GBP	(1.24)%	5.93%	1.13%
	ICH EUR	EUR	(1.78)%	5.22%	9.60%
	ZBFIX8.5H JPY	JPY	(0.98)%	3.71%	-
	ZC	USD	(0.42)%	7.36%	13.50%
	ZCH EUR	EUR	(1.30)%	5.67%	10.12%
	ZD	USD	(0.36)%	7.42%	13.52%
	ZDH GBP	GBP	(0.68)%	6.16%	11.52%
	ZM1H JPY	JPY	(0.89)%	5.84%	10.27%
	ZQ1	USD	(0.34)%	7.40%	13.53%
	ZQ1H AUD	AUD	(0.70)%	6.43%	12.25%
	ZQ1H CHF	CHF	(1.57)%	5.41%	9.62%
	ZQ1H EUR	EUR	(1.32)%	5.66%	10.10%
	ZQ1H GBP	GBP	(0.60)%	6.24%	11.56%
	ZQ1H JPY	JPY	(0.88)%	5.84%	10.27%
	ZQ1H SGD	SGD	(0.46)%	6.76%	12.66%

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Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

			Calendar Year Performance		
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
Global Emerging Markets Bond	AC	USD	(3.57)%	3.19%	12.27%
	AC EUR	EUR	3.76%	(5.33)%	14.34%
	AC GBP	GBP	(2.68)%	0.01%	7.94%
	AC HKD	HKD	(3.05)%	2.69%	11.74%
	ACH CHF	CHF	(4.72)%	1.15%	8.49%
	ACH EUR	EUR	(4.57)%	1.31%	8.87%
	AD	USD	(3.57)%	3.19%	12.27%
	AD GBP	GBP	(2.68)%	0.01%	7.95%
	ADH EUR	EUR	(4.55)%	1.33%	8.87%
	AM2	USD	(3.56)%	3.21%	12.26%
	AM2 HKD	HKD	(3.05)%	2.71%	11.73%
	AM3H AUD	AUD	(4.01)%	1.68%	11.01%
	AM3H EUR	EUR	(4.54)%	1.33%	8.86%
	AM3H SGD	SGD	(3.72)%	2.37%	11.35%
	BC	USD	(2.97)%	3.85%	12.97%
	BC GBP	GBP	(2.07)%	0.63%	8.61%
	BCH EUR	EUR	(3.96)%	1.94%	9.50%
	BD GBP	GBP	(2.07)%	0.64%	8.63%
	BQ1H GBP	GBP	(7.53)%	0.97%	-
	EC	USD	(3.86)%	2.88%	11.94%
	ECH EUR	EUR	(4.83)%	0.99%	8.54%
	ED	USD	(3.86)%	2.88%	11.94%
	IC	USD	(2.75)%	4.07%	13.23%
	IC EUR	EUR	4.64%	(4.52)%	15.31%
	ICH CHF	CHF	(3.91)%	2.01%	9.41%
	ICH EUR	EUR	(3.75)%	2.18%	9.80%
	ID	USD	(2.76)%	4.08%	13.23%
	ID EUR	EUR	4.66%	(4.51)%	15.32%
	IDH EUR	EUR	(3.75)%	2.16%	9.78%
	PC	USD	(3.33)%	3.45%	12.56%
	PD	USD	(3.33)%	3.45%	12.55%
	XC	USD	(2.61)%	4.22%	13.40%
	XDH EUR	EUR	(3.47)%	2.36%	9.93%
	ZBFIX8.5H JPY	JPY	(2.78)%	0.75%	-
	ZC	USD	(2.13)%	4.75%	13.97%
	ZCH EUR	EUR	(3.12)%	2.79%	10.50%
	ZD	USD	(2.12)%	4.75%	13.97%
	ZM1H JPY	JPY	(2.64)%	3.21%	10.74%
	ZQ1	USD	(2.13)%	4.78%	13.96%
	ZQ1H AUD	AUD	(2.67)%	3.31%	12.58%
ZQ1H CHF	CHF	(3.37)%	2.69%	10.02%	
ZQ1H EUR	EUR	(3.16)%	2.81%	10.47%	
ZQ1H GBP	GBP	(2.44)%	3.27%	11.88%	
ZQ1H JPY	JPY	(2.63)%	3.25%	10.76%	
ZQ1H SGD	SGD	(2.31)%	3.89%	13.04%	

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Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

			Calendar Year Performance		
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
Global Emerging Markets ESG Local Debt	AC	USD	(9.71)%	1.81%	11.94%
	BC GBP	GBP	(8.31)%	(0.71)%	8.29%
	EC	USD	(9.97)%	1.50%	11.60%
	ECO EUR	EUR	(11.04)%	(0.43)%	8.10%
	IC	USD	(9.05)%	2.55%	12.75%
	IC EUR	EUR	(2.14)%	(5.93)%	14.82%
	ZC	USD	(8.42)%	3.26%	13.53%
	ZC EUR	EUR	(1.49)%	(5.28)%	15.59%
	ZD	USD	(8.42)%	3.27%	13.48%
Global Emerging Markets Local Debt	AC	USD	(6.99)%	1.74%	7.91%
	AC EUR	EUR	0.07%	(6.65)%	9.89%
	AC GBP	GBP	(6.13)%	(1.41)%	3.74%
	AD	USD	(6.99)%	1.74%	7.90%
	BC	USD	(6.41)%	2.38%	8.59%
	BC GBP	GBP	(5.55)%	(0.78)%	4.40%
	BD GBP	GBP	(5.56)%	(0.78)%	4.40%
	BQ1*	USD	(2.97)%	-	-
	EC	USD	(7.28)%	1.44%	7.59%
	ECO EUR	EUR	(8.36)%	(0.42)%	4.20%
	IC	USD	(6.32)%	2.48%	8.69%
	IC EUR	EUR	0.80%	(5.98)%	10.69%
	ICO EUR	EUR	(7.37)%	0.59%	5.28%
	ICO GBP*	GBP	(4.45)%	-	-
	ID	USD	(6.31)%	2.48%	8.67%
	ID EUR	EUR	0.81%	(5.96)%	10.67%
	XC	USD	(6.17)%	2.60%	8.85%
	XCO EUR	EUR	(7.26)%	0.72%	5.44%
	XD	USD	(6.17)%	2.61%	8.84%
	ZBFIX8.5 JPY	JPY	5.14%	(4.72)%	-
	ZC	USD	(5.61)%	3.23%	9.50%
	ZD	USD	(5.61)%	3.22%	9.48%
ZM2	USD	(5.72)%	3.17%	9.40%	
ZQ1	USD	(5.62)%	3.23%	9.50%	
Global ESG Corporate Bond	IC*	USD	0.53%	-	-
	ZQ1*	USD	0.27%	-	-
	ZQ1H EUR*	EUR	(0.32)%	-	-
	ZQ1H GBP*	GBP	0.11%	-	-

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Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

			Calendar Year Performance		
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
Global Government Bond	BCH EUR	EUR	(3.58)%	3.94%	3.49%
	BQ1H GBP*	GBP	(1.47)%	-	-
	ICH EUR	EUR	(3.53)%	4.00%	3.55%
	ZBFIX8.5H JPY	JPY	(2.82)%	2.44%	-
	ZC	USD	(2.33)%	5.97%	7.15%
	ZD	USD	(2.23)%	6.01%	7.18%
	ZM1H JPY	JPY	(2.79)%	4.48%	4.03%
	ZQ1	USD	(2.23)%	6.01%	7.18%
	ZQ1H AUD	AUD	(2.54)%	5.24%	6.03%
	ZQ1H CHF	CHF	(3.43)%	4.05%	3.47%
	ZQ1H EUR	EUR	(3.15)%	4.35%	3.95%
	ZQ1H GBP	GBP	(2.44)%	5.16%	5.34%
	ZQ1H JPY	JPY	(2.75)%	4.51%	4.06%
	ZQ1H SGD	SGD	(2.34)%	5.49%	6.41%
	Global High Income Bond	AC	USD	(1.15)%	6.79%
ACH CAD		CAD	(1.30)%	6.24%	11.20%
ACH EUR		EUR	(2.10)%	5.02%	8.71%
ACH GBP		GBP	(1.43)%	5.58%	10.11%
ACH SGD		SGD	(1.28)%	6.09%	11.21%
AD		USD	(1.15)%	6.79%	12.08%
ADH EUR		EUR	(2.10)%	5.06%	8.71%
AM2		USD	(1.15)%	6.78%	12.07%
AM3H AUD		AUD	(1.52)%	5.66%	10.86%
AM3H EUR		EUR	(2.10)%	5.04%	8.71%
AM3H RMB		RMB	1.37%	8.23%	12.31%
AM3H SGD		SGD	(1.28)%	6.12%	11.21%
BC		USD	(0.52)%	7.47%	12.77%
BCH EUR		EUR	(1.50)%	5.77%	9.39%
BD		USD	(0.51)%	7.46%	12.78%
EC		USD	(1.44)%	6.47%	11.73%
ECH EUR		EUR	(2.39)%	4.74%	8.39%
IC		USD	(0.47)%	7.51%	12.84%
ICH EUR		EUR	(1.45)%	5.71%	9.44%
ID		USD	(0.50)%	7.51%	12.86%
IM2	USD	(0.49)%	6.54%	12.57%	
XDH EUR	EUR	(1.15)%	5.28%	-	

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Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

			Calendar Year Performance		
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
Global High Yield Bond	AC	USD	1.21%	6.26%	12.31%
	ACH CAD	CAD	1.04%	5.64%	11.43%
	ACH GBP	GBP	0.91%	4.95%	10.31%
	AD	USD	1.21%	6.26%	12.32%
	AM2	USD	1.21%	6.27%	12.32%
	AM2 HKD	HKD	1.77%	5.74%	11.78%
	AM3H AUD	AUD	0.77%	4.97%	11.10%
	AM3H EUR	EUR	0.24%	4.49%	8.93%
	AM3H RMB	RMB	3.81%	7.71%	12.51%
	BD GBP	GBP	2.69%	3.57%	8.59%
	BQ1H GBP*	GBP	(0.48)%	-	-
	EC	USD	0.89%	5.95%	11.98%
	ECH EUR	EUR	(0.06)%	4.20%	8.59%
	IC	USD	1.82%	6.91%	12.99%
	ICH EUR	EUR	0.85%	5.15%	9.59%
	ID	USD	1.83%	6.90%	12.99%
	ZBFIX8.5H JPY	JPY	1.87%	3.97%	-
	ZC	USD	2.46%	7.57%	13.69%
	ZCH EUR	EUR	1.48%	5.81%	10.29%
	ZD	USD	2.41%	7.58%	13.71%
	ZDH GBP	GBP	2.06%	6.19%	11.57%
	ZM1H JPY	JPY	1.98%	6.09%	10.53%
	ZQ1	USD	2.47%	7.55%	13.71%
	ZQ1H AUD	AUD	2.00%	6.26%	12.40%
	ZQ1H CHF	CHF	1.26%	5.55%	9.81%
	ZQ1H EUR	EUR	1.46%	5.74%	10.27%
ZQ1H GBP	GBP	2.14%	6.22%	11.65%	
ZQ1H JPY	JPY	2.02%	6.07%	7.92%	
ZQ1H SGD	SGD	2.33%	6.75%	12.82%	
Global High Yield ESG Bond	ACH CHF*	CHF	(0.94)%	-	-
	ACH EUR*	EUR	(0.88)%	-	-
	ACH GBP*	GBP	(0.52)%	-	-
	ICH CHF*	CHF	(0.63)%	-	-
	ICH EUR*	EUR	(0.57)%	-	-
	ICH GBP*	GBP	(0.22)%	-	-
	ZC*	USD	0.28%	-	-
Global High Yield Securitised Credit Bond	AC	USD	5.19%	(1.53)%	6.32%
	IC	USD	6.03%	(0.68)%	7.19%
	XC	USD	6.16%	(0.62)%	7.33%
	XCH JPY	JPY	5.74%	(3.01)%	4.31%
	ZC	USD	6.91%	0.08%	8.09%
	ZCH EUR*	EUR	2.36%	-	-

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Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

			Calendar Year Performance		
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
Global Inflation Linked Bond	AC	USD	2.73%	6.66%	7.38%
	ACH EUR	EUR	1.74%	4.93%	4.16%
	AD	USD	2.73%	6.65%	7.38%
	EC	USD	2.42%	6.34%	7.06%
	ECH EUR	EUR	1.44%	4.62%	3.88%
	IC	USD	3.14%	7.08%	7.81%
	ICH EUR	EUR	2.16%	5.36%	4.58%
	PCH EUR	EUR	2.41%	5.63%	4.86%
	S17C	USD	3.38%	7.33%	8.06%
	YC	USD	2.94%	6.88%	7.60%
	YCH EUR	EUR	1.96%	5.13%	4.39%
	ZC	USD	3.55%	7.52%	8.26%
	ZCH EUR	EUR	2.56%	5.81%	5.01%
	ZQ1	USD	3.59%	7.51%	8.26%
	ZQ1H EUR	EUR	2.55%	5.78%	5.03%
	ZQ1H GBP	GBP	3.44%	6.51%	6.45%
ZQ1H SGD	SGD	3.43%	6.92%	7.44%	
Global Investment Grade Securitised Credit Bond	AC	USD	1.18%	0.38%	3.97%
	ACH EUR	EUR	0.26%	(0.92)%	0.93%
	ACH SGD	SGD	1.02%	(0.06)%	3.23%
	ADH EUR	EUR	0.19%	(0.94)%	0.93%
	AM2	USD	1.21%	0.45%	4.04%
	AM2 HKD	HKD	1.72%	(0.10)%	3.37%
	AM3H AUD	AUD	0.88%	(0.05)%	2.94%
	AM3H RMB	RMB	3.87%	1.91%	4.32%
	AM3H SGD	SGD	1.10%	(0.04)%	3.26%
	BCH EUR	EUR	0.73%	(0.49)%	1.34%
	BCH GBP	GBP	1.45%	0.32%	2.68%
	BDH EUR	EUR	0.72%	(0.48)%	1.34%
	BDH GBP	GBP	1.44%	0.19%	2.68%
	BQ1H GBP*	GBP	(0.14)%	-	-
	IC	USD	1.70%	0.91%	4.52%
	XC	USD	1.87%	0.33%	-
	XCH EUR*	EUR	(0.17)%	-	-
	XCH GBP	GBP	1.56%	0.35%	2.84%
	XCH JPY	JPY	1.38%	(0.23)%	1.76%
	ZBFIX8.5H JPY	JPY	1.69%	(1.59)%	-
	ZC	USD	2.28%	1.50%	5.15%
	ZM1H JPY	JPY	1.84%	0.21%	2.22%
	ZQ1	USD	2.26%	1.48%	5.15%
	ZQ1H AUD	AUD	1.89%	0.98%	0.19%
	ZQ1H CHF	CHF	1.06%	(0.22)%	0.34%
	ZQ1H GBP	GBP	2.00%	0.79%	3.30%
	ZQ1H SGD	SGD	2.14%	0.90%	0.46%
ZQ2H EUR	EUR	1.31%	0.07%	1.97%	

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Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

			Calendar Year Performance		
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
Global Lower Carbon Bond	AC	USD	(1.00)%	6.23%	13.27%
	ACH EUR	EUR	(1.94)%	4.53%	9.86%
	ACH GBP	GBP	(1.24)%	3.33%	-
	AD	USD	(1.01)%	6.24%	13.26%
	ADH EUR	EUR	(1.95)%	0.14%	-
	AM2	USD	(1.00)%	6.23%	13.25%
	AM2 HKD	HKD	(0.46)%	5.72%	12.70%
	AM3H AUD	AUD	(1.29)%	1.87%	-
	AM3H SGD	SGD	(1.10)%	2.19%	-
	BC*	USD	(0.34)%	-	-
	BCH EUR	EUR	(1.54)%	6.31%	0.46%
	BCH GBP	GBP	(0.84)%	5.56%	0.09%
	IC	USD	(0.56)%	6.71%	0.44%
	XC	USD	(0.45)%	6.83%	13.89%
	ZQ1	USD	(0.10)%	7.20%	14.22%
	ZQ1H CHF*	CHF	0.47%	-	-
	ZQ1H EUR	EUR	(1.06)%	4.68%	-
ZQ1H GBP	GBP	(0.39)%	8.06%	-	
Global Securitised Credit Bond	AC	USD	1.93%	(1.79)%	5.58%
	IC	USD	2.64%	(1.10)%	6.34%
	XC*	USD	0.76%	-	-
	XCH GBP	GBP	2.47%	(2.34)%	1.55%
	XCH JPY	JPY	2.31%	(2.76)%	3.48%
	XD	USD	2.75%	(0.99)%	(0.40)%
	XDH GBP*	GBP	0.63%	-	-
	ZCH EUR*	EUR	(0.21)%	-	-
	ZQ1H GBP*	GBP	0.55%	-	-
	ZQ1	USD	3.34%	(0.30)%	7.02%
Global Short Duration Bond	AC	USD	0.83%	4.63%	5.81%
	AC SGD	SGD	3.16%	2.85%	4.37%
	ACH SGD	SGD	0.74%	4.13%	5.01%
	AM2	USD	0.82%	4.63%	5.81%
	AM2 HKD	HKD	1.43%	4.13%	5.28%
	AM3H AUD	AUD	0.47%	3.86%	4.66%
	AM3H RMB	RMB	3.34%	6.19%	6.05%
	IC	USD	1.09%	4.91%	6.06%
	ICH EUR	EUR	0.28%	0.94%	-
	XC	USD	1.22%	5.04%	6.19%
	XCH EUR*	EUR	0.01%	-	-
	XCH GBP*	GBP	(0.08)%	-	-
	ZC	USD	1.40%	5.20%	6.39%
	ZQ1H GBP	GBP	1.10%	2.39%	-

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Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

			Calendar Year Performance			
Sub-fund	Share Class	Share Class Currency	2021	2020	2019	
Global Short Duration High Yield Bond	AC	USD	3.78%	4.84%	8.12%	
	ACH EUR	EUR	2.79%	3.13%	4.87%	
	AD	USD	3.79%	4.84%	8.11%	
	ADH EUR	EUR	2.80%	3.13%	4.89%	
	BQ1H GBP	GBP	3.95%	4.13%	1.10%	
	EC	USD	3.36%	4.42%	7.69%	
	ECH EUR	EUR	2.38%	2.71%	4.47%	
	ED	USD	3.37%	4.42%	7.68%	
	IC	USD	4.30%	5.37%	8.65%	
	IC EUR	EUR	12.21%	(3.34)%	10.66%	
	ICH EUR	EUR	3.31%	3.61%	5.40%	
	ZC	USD	4.78%	5.86%	9.24%	
	ZQ1	USD	4.82%	5.92%	9.24%	
	ZQ1H CHF	CHF	3.60%	3.96%	5.49%	
	ZQ1H EUR	EUR	3.77%	4.13%	5.95%	
	ZQ1H GBP	GBP	4.47%	4.70%	7.27%	
	ZQ1H JPY	JPY	4.35%	4.43%	6.20%	
	ZQ1H SGD	SGD	4.66%	5.25%	8.40%	
	India Fixed Income	AC	USD	0.78%	6.72%	5.98%
		AC EUR	EUR	8.43%	(2.09)%	7.92%
AC SGD		SGD	2.81%	4.89%	4.54%	
AD		USD	0.77%	6.72%	5.96%	
AM2		USD	0.78%	6.72%	5.96%	
AM2 HKD		HKD	1.33%	6.19%	5.45%	
AM30 AUD		AUD	0.28%	5.92%	4.73%	
AM30 EUR		EUR	(0.27)%	5.10%	2.76%	
AM30 RMB		RMB	3.32%	8.24%	6.08%	
AM30 SGD		SGD	0.59%	6.16%	5.10%	
BC		USD	1.34%	7.31%	6.55%	
BD		USD	1.33%	7.32%	(0.18)%	
BD GBP		GBP	2.25%	4.01%	2.45%	
EC		USD	0.48%	6.40%	5.65%	
IC		USD	1.43%	7.42%	6.66%	
IC CHF		CHF	4.56%	(1.94)%	4.77%	
IC EUR		EUR	9.14%	(1.46)%	8.62%	
IC GBP		GBP	2.38%	4.08%	2.54%	
ID		USD	1.43%	7.42%	6.64%	
ID EUR		EUR	9.15%	(1.44)%	0.31%	
ID GBP		GBP	2.36%	4.11%	2.53%	
IM2		USD	1.44%	7.42%	6.66%	
XC		USD	1.60%	7.56%	6.80%	
XCO EUR		EUR	0.81%	5.86%	3.58%	
XD		USD	1.57%	7.56%	6.78%	
XM2		USD	1.60%	7.54%	6.80%	
ZD	USD	2.05%	8.03%	7.27%		

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Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

			Calendar Year Performance		
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
RMB Fixed Income	AC	USD	2.27%	11.80%	4.53%
	AC EUR	EUR	10.04%	2.56%	6.48%
	AC RMB	RMB	(0.33)%	4.97%	6.05%
	ACO EUR	EUR	1.20%	9.95%	1.32%
	ACO SGD	SGD	2.07%	11.22%	3.89%
	AD	USD	2.28%	11.78%	4.53%
	AD EUR	EUR	10.05%	2.56%	6.49%
	AM2	USD	2.27%	11.79%	4.53%
	AM2 HKD*	HKD	(0.07)%	-	-
	AM2 RMB	RMB	(0.33)%	0.58%	-
	AM30 SGD	SGD	2.06%	11.12%	3.63%
	BC	USD	2.66%	12.21%	4.93%
	BD GBP	GBP	3.60%	8.75%	0.48%
	EC	USD	1.97%	11.46%	4.22%
	ECO EUR	EUR	0.91%	9.62%	1.00%
	IC	USD	2.70%	12.28%	4.97%
	IC EUR	EUR	10.51%	2.99%	6.94%
	IC RMB	RMB	0.09%	5.41%	6.50%
	ICO EUR	EUR	1.63%	10.41%	1.75%
	ID	USD	2.71%	12.27%	4.97%
ID RMB	RMB	0.09%	5.42%	6.50%	
IM2*	USD	0.43%	-	-	
XD	USD	2.76%	11.44%	-	
ZC	USD	3.10%	12.70%	5.37%	
Singapore Dollar Income Bond	AC	SGD	(3.31)%	4.31%	7.96%
	ACH AUD	AUD	(3.69)%	3.83%	1.89%
	AM2	SGD	(3.31)%	4.30%	7.97%
	AM3H AUD	AUD	(3.69)%	3.83%	7.50%
	AM3H USD	USD	(3.34)%	4.63%	8.55%
	IC	SGD	(2.82)%	4.82%	8.51%
Ultra Short Duration Bond	AC*	USD	0.01%	-	-
	BC*	USD	0.06%	-	-
	BM2*	USD	0.13%	-	-
	BM3H GBP*	GBP	(0.09)%	-	-
	PC*	USD	0.13%	-	-
	PCH AUD*	AUD	(0.02)%	-	-
	PC HKD*	HKD	0.40%	-	-
	PCH RMB*	RMB	1.25%	-	-
	PM2*	USD	0.13%	-	-
	PM2 HKD*	HKD	0.43%	-	-
	PM3H AUD*	AUD	(0.07)%	-	-
	PM3H GBP*	GBP	(0.11)%	-	-
	PM3H RMB*	RMB	0.83%	-	-
	PM3H SGD*	SGD	(0.07)%	-	-
	ZM*	USD	0.23%	-	-

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Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

			Calendar Year Performance		
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
US Dollar Bond	AC	USD	(1.75)%	6.73%	9.13%
	AD	USD	(1.75)%	6.71%	9.13%
	AM2	USD	(1.75)%	6.71%	9.13%
	AM2 HKD	HKD	(1.22)%	6.18%	8.60%
	EC	USD	(2.05)%	6.39%	8.80%
	IC	USD	(1.29)%	7.22%	9.64%
	ID	USD	(1.29)%	7.22%	9.65%
	PD	USD	(1.50)%	6.97%	9.41%
	WD	USD	(0.76)%	7.78%	10.23%
	ZC	USD	(0.91)%	7.62%	10.06%
ZD	USD	(0.92)%	7.63%	10.07%	
US High Yield Bond	AC	USD	4.04%	7.06%	12.49%
	AM2	EUR	4.03%	7.08%	2.88%
	AM2 HKD	HKD	4.61%	6.52%	2.18%
	AM3H AUD	AUD	3.60%	5.77%	2.47%
	AM3H RMB	RMB	6.74%	8.51%	3.28%
	AQ1	USD	4.03%	7.02%	12.50%
	IC	USD	4.71%	7.78%	13.23%
	IQ1	USD	4.71%	7.73%	13.24%
	XC	USD	4.75%	7.81%	13.30%
	XQ1	USD	4.77%	7.78%	13.29%
	ZC	USD	5.23%	8.31%	13.81%
	ZD	USD	5.25%	8.30%	13.79%
ZQ1	USD	5.25%	8.25%	13.80%	
Euro Convertible Bond	AC	EUR	0.17%	5.46%	6.41%
	ID	EUR	0.83%	6.14%	7.10%
	YC	EUR	0.38%	5.67%	6.61%
Global Credit Floating Rate Fixed Term Bond 2022 - 1	AC	USD	(1.12)%	(2.17)%	7.18%
	ACH EUR	EUR	(2.06)%	(3.69)%	3.95%
	AQ2	USD	(1.11)%	(2.18)%	7.18%
	AQ3H AUD	AUD	(1.52)%	(3.08)%	6.02%
	AQ3H EUR	EUR	(2.07)%	(3.71)%	3.92%
	BQ3H GBP	GBP	(1.13)%	(2.80)%	5.54%
Global Emerging Markets Multi-Asset Income	AC	USD	(5.51)%	6.19%	3.82%
	AM2	USD	(5.51)%	6.21%	13.45%
	AM2 HKD	HKD	(4.92)%	5.74%	12.82%
	AM30 AUD	AUD	(6.14)%	4.50%	12.00%
	AM30 EUR	EUR	(6.54)%	4.27%	9.91%
	AM30 GBP	GBP	(5.92)%	4.65%	11.26%
	AM30 RMB	RMB	(3.18)%	7.45%	13.54%
	AM30 SGD	SGD	(5.76)%	5.34%	5.13%

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Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

			Calendar Year Performance		
Sub-fund	Share Class	Share Class Currency	2021	2020	2019
Managed Solutions - Asia Focused Conservative	AC	USD	(3.38)%	11.44%	12.00%
	AC HKD	HKD	(2.86)%	10.91%	11.46%
	ACO AUD	AUD	(3.91)%	10.22%	10.71%
	ACO EUR	EUR	(4.38)%	9.66%	8.60%
	ACO SGD	SGD	(3.56)%	10.71%	11.09%
	AM2	USD	(3.38)%	11.44%	12.01%
	AM2 HKD	HKD	(2.85)%	10.89%	11.47%
	AM3ORMB	RMB	(0.96)%	12.92%	12.17%
Managed Solutions - Asia Focused Growth	AC	USD	(5.29)%	19.98%	22.36%
	AC HKD	HKD	(4.78)%	19.39%	21.78%
	ACO AUD	AUD	(6.15)%	17.38%	20.68%
	ACO EUR	EUR	(6.37)%	17.73%	18.63%
	ACO SGD	SGD	(5.62)%	18.74%	21.21%
	AM2	USD	(5.29)%	17.57%	-
Managed Solutions - Asia Focused Income	AC	USD	(4.71)%	10.03%	13.60%
	ACO EUR*	EUR	(2.78)%	-	-
	ACO SGD	SGD	(4.91)%	9.24%	12.65%
	AM2	USD	(4.70)%	10.04%	13.59%
	AM2 HKD	HKD	(4.17)%	9.49%	13.06%
	AM30 AUD	AUD	(5.27)%	8.58%	12.22%
	AM30 EUR	EUR	(5.68)%	8.17%	10.15%
	AM30 RMB	RMB	(2.32)%	11.45%	13.70%
	AM30 SGD	SGD	(4.89)%	9.25%	12.66%
	EC	USD	(4.99)%	9.70%	7.54%
	ECHEUR	EUR	(5.96)%	7.86%	4.73%
	XC*	USD	(4.46)%	-	-
Multi-Asset Style Factors	AC	EUR	(3.62)%	(0.93)%	4.26%
	AD	EUR	(3.62)%	(0.93)%	7.50%
	BC	EUR	(2.95)%	(0.23)%	8.24%
	BCH GBP	GBP	(2.38)%	0.61%	0.29%
	EC	EUR	(4.10)%	(1.43)%	4.69%
	IC	EUR	(2.95)%	(0.23)%	8.23%
	ICH CHF	CHF	(3.19)%	(3.18)%	-
	ID	EUR	(2.95)%	0.74%	0.74%
	XC*	EUR	(2.85)%	-	8.51%
	XCH JPY	JPY	(2.21)%	0.57%	-
	ZC	EUR	(2.15)%	0.57%	9.10%
	ZCH CHF	CHF	(2.47)%	(1.95)%	-
	ZCH GBP	GBP	(1.66)%	1.25%	10.32%
	ZCH USD	USD	(1.36)%	1.82%	0.27%

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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 Currency	Calendar Year Performance		
			2021	2020	2019
Multi-Strategy Target Return	AC	EUR	(1.06)%	4.33%	-
	BC	EUR	(0.03)%	4.89%	-
	IC	EUR	(0.02)%	6.14%	8.12%
	ICH GBP	GBP	0.51%	6.66%	9.33%
	ID	EUR	(0.05)%	6.14%	8.11%
	XC	EUR	(0.12)%	6.21%	8.29%
	XCH GBP	GBP	0.39%	6.76%	9.50%
	ZC	EUR	0.52%	6.91%	8.99%
	ZCH GBP*	GBP	0.04%	-	-
US Income Focused	AM2	USD	11.32%	2.53%	-
	AM2 HKD	HKD	11.98%	2.31%	-
	AM3H AUD	AUD	11.08%	0.70%	-
	AM3H CAD	CAD	11.07%	1.58%	-
	AM3H EUR	EUR	11.49%	0.80%	-
	AM3H GBP	GBP	11.37%	1.00%	-
	AM3H RMB	RMB	12.47%	3.77%	-

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