

NEUBERGER BERMAN



NEUBERGER BERMAN INVESTMENT FUNDS PLC  
2024 INTERIM REPORT

UNAUDITED ABRIDGED FINANCIAL STATEMENTS  
FOR THE PERIOD ENDED 30 JUNE 2024

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## Management and Administration

The following information is derived from and should be read in conjunction with the full texts and definitions section of the Prospectus.

### Directors:

Gráinne Alexander (Irish)\*\*  
Michelle Green (British)\*  
Naomi Daly (Irish)\*\*\*  
Alex Duncan (British)\*

\*Non-Executive Director

\*\*Independent, Non-Executive Director

\*\*\*Independent, Non-Executive Director and Chairperson

### Legal Advisers as to Irish Law:

Matheson LLP  
70 Sir John Rogerson's Quay  
Dublin 2  
Ireland

### Depository:

Brown Brothers Harriman Trustee Services (Ireland) Limited  
30 Herbert Street  
Dublin 2  
Ireland

### Manager:

Neuberger Berman Asset Management Ireland Limited  
2 Central Plaza  
Dame Street  
Dublin 2  
Ireland

### Distributors and Sub-Investment Managers:

Neuberger Berman Asia Limited  
20<sup>th</sup> Floor  
Jardine House  
1 Connaught Place  
Central Hong Kong

Neuberger Berman Singapore Pte. Limited  
Level 15  
Ocean Financial Centre  
10 Collyer Quay  
Singapore 049315

Neuberger Berman Europe Limited  
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70 Victoria Street  
London SW1E 6SQ  
England

### Distributor:

Neuberger Berman BD LLC  
1290 Avenue of the Americas  
New York, NY 10104-0002  
USA

### Affiliated Sub-Adviser:

Neuberger Berman Fund Management  
(China) Limited  
Unit 11, 30F  
No.88 Central Avenue  
China (Shanghai) Pilot Free Trade Zone, 200120  
People's Republic of China

Neuberger Berman Information Consulting  
(Shanghai) Limited (formerly Neuberger Berman  
Investment Management (Shanghai) Limited)  
20/F, HKRI Centre Two, 288 Shimen Yi Road  
Jing'an District, Shanghai 200041  
People's Republic of China

### Administrator:

Brown Brothers Harriman Fund  
Administration Services (Ireland) Limited  
30 Herbert Street  
Dublin 2  
Ireland

### Auditors:

Ernst & Young  
Chartered Accountants  
Harcourt Centre  
Harcourt Street  
Dublin 2  
Ireland

### Swiss Representative:\*\*\*\*\*

BNP Paribas Securities Services S.A. Paris  
Succursale de Zürich  
Selnaustrasse 16  
P.O. Box 2119 CH-8002  
Zurich  
Switzerland

\*\*\*\*\*The Prospectus, the Articles of Association, the Key Investor Information Document, the annual and semi-annual report as well as a list containing all purchases and sales which have been made during the reporting period can be obtained free of charge from the Swiss Representative.

## Management and Administration (Continued)

### Company Secretary & Registered Office:

Matsack Trust Limited  
70 Sir John Rogerson's Quay  
Dublin 2  
Ireland

### Sub-Investment Managers:

Neuberger Berman Investment Advisers LLC  
1290 Avenue of the Americas  
New York, NY 10104-0002  
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Neuberger Berman Alternatives Advisers LLC  
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Dallas, TX 75201  
USA

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Tokyo  
Japan

### Master Agent and Distributor in Taiwan:

Neuberger Berman Taiwan (SITE) Limited  
20F., No. 68, Sec 5, Zhongxiao E. Road  
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Taiwan  
Republic of China

### Non-Affiliated Sub-Advisers:

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Soloda Investment Advisers LLP  
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United Kingdom

### Non-Affiliated Sub-Advisers (continued):

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20 North Audley Street  
London W1K 6LX  
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P/E Global LLC  
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Los Angeles, CA 90067  
USA

AllianceBernstein LP  
1345 Avenue of the Americas  
New York, NY 10105  
USA



## General Information

The following information is derived from and should be read in conjunction with the full texts and definitions section of the Prospectus.

Neuberger Berman Investment Funds plc (the "Company") is an investment company with variable capital incorporated in Ireland on 11 December 2000 under registration number 336425 as a public limited company pursuant to the Companies Act 2014 (as amended). The Company has been authorised by the Central Bank of Ireland (the "Central Bank") as an Undertaking for Collective Investment in Transferable Securities pursuant to the provisions of the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 as amended (the "UCITS Regulations"). The Company is constituted as an umbrella fund insofar as its share capital is divided into different series of shares with each series of shares representing a separate investment portfolio of assets (each a "Portfolio"). Shares of any Portfolio may be divided into different classes to accommodate different subscription and/or redemption provisions and/or dividend and/or charges and/or fee arrangements and/or currencies including different total expense ratios. As detailed in the "Management and Administration" section of the Prospectus, the Directors have appointed Neuberger Berman Asset Management Ireland Limited ("NBAMIL") on 1 July 2021 as the Manager to provide the day to day management of the business affairs of the Company in accordance with the requirements of the Central Bank.

At 30 June 2024, the Company was comprised of fifty-one separate portfolios of investments ("Portfolios"), each of which is represented by a separate series of Redeemable Participating Shares. These are set out in the table below:

Portfolio	Launch Date*	SFDR Category
5G Connectivity <sup>1</sup>	8 April 2020	Article 8
China A-Share Equity <sup>2</sup>	28 July 2020	Article 8
China Bond <sup>1</sup>	28 August 2015	Article 8
China Equity <sup>1</sup>	14 July 2009	Article 6
Climate Innovation <sup>2</sup>	1 August 2023	Article 8
CLO Income <sup>2</sup>	12 July 2018	Article 6
Commodities <sup>2</sup>	9 February 2022	Article 6
Corporate Hybrid Bond <sup>2</sup>	19 November 2015	Article 8
Developed Market FMP – 2027 <sup>2</sup>	31 July 2023	Article 8
Emerging Market Debt – Hard Currency <sup>1</sup>	31 May 2013	Article 8
Emerging Market Debt – Local Currency <sup>1</sup>	28 June 2013	Article 8
Emerging Market Debt Blend <sup>1</sup>	23 April 2014	Article 8
Emerging Market Debt Sustainable Investment Grade Blend <sup>2</sup>	10 July 2017	Article 8
Emerging Markets Equity <sup>1</sup>	4 October 2010	Article 8
Euro Bond <sup>2</sup>	14 November 2018	Article 8
Euro Bond Absolute Return <sup>2</sup>	29 November 2018	Article 8
European High Yield Bond <sup>1</sup>	27 June 2014	Article 8
European Sustainable Equity <sup>1</sup>	24 February 2021	Article 8
Event Driven <sup>2</sup>	26 October 2022	Article 6
Global Bond <sup>1</sup>	16 July 2012	Article 8
Global Equity Megatrends <sup>1</sup>	27 April 2018	Article 8
Global Flexible Credit Income <sup>1</sup>	1 June 2020	Article 8
Global High Yield SDG Engagement <sup>2</sup>	4 August 2016	Article 8
Global Investment Grade Credit <sup>2</sup>	1 September 2021	Article 8
Global Opportunistic Bond <sup>2</sup>	20 December 2016	Article 8
Global Real Estate Securities <sup>1</sup>	30 December 2014	Article 8
Global Sustainable Equity <sup>1</sup>	24 February 2021	Article 8
Global Sustainable Value <sup>2</sup>	18 December 2014	Article 8
High Yield Bond <sup>1</sup>	3 May 2006	Article 8
InnovAsia 5G <sup>2</sup>	14 July 2021	Article 8



## General Information (Continued)

Portfolio	Launch Date*	SFDR Category
Japan Equity Engagement <sup>2</sup>	12 May 2020	Article 8
Next Generation Mobility <sup>1</sup>	21 August 2018	Article 8
Next Generation Space Economy <sup>1</sup>	10 May 2022	Article 8
Responsible Asian Debt – Hard Currency <sup>1</sup>	29 June 2015	Article 8
Short Duration Emerging Market Debt <sup>1</sup>	31 October 2013	Article 8
Short Duration High Yield SDG Engagement <sup>1</sup>	20 December 2011	Article 8
Strategic Income <sup>1</sup>	26 April 2013	Article 8
Sustainable Asia High Yield <sup>1</sup>	13 December 2021	Article 8
Sustainable Emerging Market Corporate Debt <sup>1</sup>	14 June 2013	Article 8
Sustainable Emerging Market Debt - Hard Currency <sup>2</sup>	19 January 2022	Article 9
Tactical Macro <sup>2</sup>	30 June 2023	Article 6
Ultra Short Term Euro Bond <sup>2</sup>	31 October 2018	Article 8
Uncorrelated Strategies <sup>2</sup>	22 May 2017	Article 6
US Equity <sup>2</sup>	18 December 2015	Article 8
US Equity Index PutWrite <sup>2</sup>	30 December 2016	Article 6
US Large Cap Value <sup>1</sup>	20 December 2021	Article 8
US Long Short Equity <sup>2</sup>	28 February 2014	Article 8
US Multi Cap Opportunities <sup>1</sup>	13 June 2006	Article 8
US Real Estate Securities <sup>1</sup>	1 February 2006	Article 8
US Small Cap <sup>1</sup>	1 July 2011	Article 8
US Small Cap Intrinsic Value <sup>2</sup>	30 April 2015	Article 6

\*First day of operations.

<sup>1</sup> Portfolio authorised by the Hong Kong Securities and Futures Commission (the "SFC") and hence may be offered to the public of Hong Kong.

<sup>2</sup> Portfolio not authorised by the SFC and not available to Hong Kong investors.

The Company has segregated liability between its sub-funds and accordingly any liability incurred on behalf of or attributable to any sub-fund shall be discharged solely out of the assets of that sub-fund. Please refer to Appendix IV for a full list of the Managers, Sub-Investment Managers and Sub-Advisers for each Portfolio.

Neuberger Berman Macro Opportunities FX Fund (or "Macro Opportunities FX") and Neuberger Berman Global Diversified Income FMP – 2024 (or "Global Diversified Income FMP – 2024") liquidated on 8 February 2024 and 28 June 2024, respectively, and are therefore no longer available for subscription. Neuberger Berman Uncorrelated Trading Fund, Neuberger Berman Global High Yield Sustainable Action Fund, Neuberger Berman Multi-Asset Income Fund, Neuberger Berman Emerging Markets Select Equity Fund, Neuberger Berman Diversified Currency Fund, Neuberger Berman Multi-Style Premia Fund, Neuberger Berman Absolute Return Multi Strategy Fund and Neuberger Berman Global Equity Index PutWrite Fund liquidated during the prior reporting years and are therefore no longer available for subscription.

## 5G Connectivity – Investment Manager's Report

For the six-month reporting ended 30 June 2024, the total return for the USD I Accumulating Class was 29.38%. Over the same period, the benchmark index, the MSCI All Country World Index (Total Return, Net of Tax, USD) (the Index), returned 11.30%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- The economic environment was volatile but resilient given persistent inflation, strong economic data, and reduced expectations for Federal Reserve rate cuts.
- Against this backdrop, the global equity market delivered positive returns driven by big tech companies amid strong corporate earnings and an optimistic outlook for AI.
- Companies exposed to AI outperformed other areas of the market. A strong earnings season for tech companies led to global growth stocks emerging as a top performing asset class.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Overweight to Semiconductors versus the Index
  - Security selection within Technology Hardware & Equipment and Industrials on a sector basis, and selection within Asia on a region basis.
  - Exposure to AI infrastructure winners such as companies within high-performance computing, power/thermal management, and high-speed networking
- Detractors from relative returns:
  - Security selection within Software
  - Exposure to companies with weaker near-term growth outlook

### Overview of investment activities during the reporting period

- Increased Semiconductor exposure given AI tailwinds and as cyclical bottomed out
- Increased exposure to AI enablers and beneficiaries on strong demand trends and earnings growth
- Reduced Software exposure given weaker sentiment
- Realised profits on outperformers opportunistically on rallies to lock-in returns amid a volatile market environment

While we are at the end of the rate hike cycle, macro uncertainty could persist. As volatility remains, we keep our focus on areas with strong earnings tailwinds while keeping our valuation discipline. Next generation connectivity remains the foundation of current and future technological innovations. We are positive on beneficiaries of the acceleration in AI adoption, a strategic semiconductor industry, and proliferation of industrial Internet of Things (IoT).

## China A-Share Equity – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the CNY I Accumulating Class was 1.51%. Over the same period, the benchmark index, the MSCI China A Onshore Index (Total Return, Net, USD) (the Index), returned -3.26%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Chinese equities experienced significant volatility at the beginning of this year. An initial selloff occurred due to skepticism surrounding the adequacy of policy response to struggling economic growth, and concerns over US-China relations. However, China A-shares rebounded, driven by optimism from state fund support and discussions of potential additional stimulus measures. This renewed optimism, however, waned towards the end of the second quarter.
- Economic data began to suggest a stabilisation in growth momentum, supported by the restart of infrastructure projects and the government's backing of the high-tech industry. However monthly consumer data has continued to disappoint investors.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Stock selection delivered most of the Portfolio's excess relative returns, particularly in Industrials and Information Technology.
- Detractors from relative returns:
  - Sector allocation was a mild detractor for the period. The Portfolio's overweight to Consumer Staples and underweights in Energy and Financials had the largest negative impact.

### Overview of investment activities during the reporting period

- The team remained focused on domestic growth via high-quality companies across the market cap spectrum
- Our focus remained on Quality Compounders—High quality, high return on equity (ROE) names with steady cash flows and strong corporate governance, mainly concentrated in Consumer and Health Care sectors; and Secular Growth Beneficiaries—companies positioned to benefit from longer-term domestic secular growth, supported by government policies and industry trends. High-quality names in renewables, consumer electronics, AI and robotics are examples.

China appears to have begun a structural economic transition, shifting from infrastructure and real estate driven growth toward growth driven by domestic demand, value-added exports, and advanced technologies. The team believes this could usher in a phase of medium- to long-term stable growth within an ongoing low interest rate environment, with an emphasis on improving productivity.

Our focus during this transition is twofold. We see opportunity in best-in-class companies with stable cash flows and attractive dividends, particularly in the consumer, commodities, and financial sectors; and in high quality, high growth companies benefitting from government policy support—particularly within electric vehicle and artificial intelligence supply chains, and consumer electronics and biopharmaceuticals.

## China Bond – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the CNY I Distributing Class was 1.64%. Over the same period, the reference index, the FTSE Chinese Government and Policy Bank Bond 0-1 Year Select Index (Total Return, CNY) (the Index), returned 1.16%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- After a fairly constructive start for the first quarter, we started to see somewhat of a slowdown in economic activity, which could be partly attributed to a pullback in policy support. Housing data remained tepid YTD despite nationwide easing policies, while domestic consumption slowed further.
- The National People's Congress (NPC) kept the growth target unchanged at "around 5%" for 2024. The official budgetary deficit was set at 3% of GDP, along with RMB 1 trillion (c. 0.7% GDP) issuance of Central Government Special Bond (CGSB). Subsequently, the April Politburo Meeting emphasised "digesting inventory" in the property market as national inventories reached all-time highs.
- With the macro backdrop, China rates have rallied significantly amid structural growth concerns while credit spreads remained compressed.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Onshore rates and credit bonds were positive contributors as rates and credit spreads rallied.
  - Offshore credit bonds were positive contributors due to good yield differentials.
- Detractors from relative returns:
  - Our onshore convertible bonds were the main detractor due to poor investor sentiments and lackluster performance in the equity markets.

### Overview of investment activities during the reporting period

- We have added duration over the course of the reporting period, mostly in onshore rates, in both the front-end and back-end part of the curve. These were funded out of onshore credit bonds. The tight onshore credit bond spreads have led us to adopt a more cautious stance from a valuation perspective.
- Apart from the tight onshore credit spreads, the rates differentials between CNY and USD stayed significantly wide, which resulted in an attractive relative value proposition for Chinese USD credits.

The Chinese economy is undergoing a fundamental repositioning. Traditional economic drivers, such as the real estate sector, remain challenged, and rising geopolitical tensions further complicate the sluggish growth backdrop. The Government's focus on prioritising growth in its policy agenda is anticipated to mitigate further downside risks to the economy, though we believe it is unlikely to stimulate a robust recovery. We anticipate real GDP growth to be approximately 4-4.5% in 2024 versus the official target at "around 5%".

## China Equity – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 6.12%. Over the same period, the benchmark index, the MSCI China All Shares Index (Total Return, Net, USD) (the Index), returned 2.28%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- China's economy had a solid start in 2024 with first quarter 2024 GDP growth of 5.3% year over year led by strong industrial production, exports, and manufacturing investment. Consumption and service activity also recovered steadily with support from Lunar New Year holiday travel and spending.
- Policymakers continue to prioritise economic growth with ongoing support to boost domestic consumption and investment in new economy sectors.
- The additional easing of housing policy also signals policymakers' determination to contain any potential contagion risk.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - The Portfolio's main contributors to performance relative to the Index included Consumer Discretionary (stock selection in hotels restaurants & leisure and household durables), Information Technology (stock selection in electronic equipment instruments & components) and Health Care (stock selection in biotechnology).
- Detractors from relative returns:
  - Main detractors from performance relative to the Index included Energy (significant underweight), Utilities (significant underweight), Financials (significant underweight) and Materials (stock selection in materials).

### Overview of investment activities during the reporting period

- We continue to identify high quality companies with good earnings visibility. During the reporting period, the Portfolio's exposure to Communication Services had the largest increase from 5.73% to 9.64%. The Portfolio's exposure to Consumer Staples had the largest decrease from 7.59% to 3.82%.
- At the end of the reporting period, the Portfolio's largest sector underweight relative to the Index was Financials (6.05% vs. 18.51%). The Portfolio's largest sector overweight relative to the Index was Materials (13.43% vs. 6.50%).

Looking ahead, we anticipate China's economy to continue to normalise amid gradual and measured policy responses from the government. We also anticipate companies to deliver solid earnings and improve shareholder returns that will serve as an important catalyst for the overall market over the coming quarters. Lastly, valuations remain attractive with the Index trading at a price-to-earnings ratio of 8.8x and CSI 300 Index at 10.6x on a forward-looking basis, versus MSCI World Index at 17.7x and S&P at 20.0x.

## Climate Innovation – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 8.35%. Over the same period, the benchmark index, the MSCI All Country World Index (Total Return, Net of Tax, USD) (the Index), returned 11.30%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- In the first half of 2024, the US clean energy sector experienced a mix of macroeconomic signals and sector-specific developments. Market dynamics varied, with strong utility-scale solar demand in the US contrasting with challenges in Europe's residential market.
- Regulatory changes continued to play a pivotal role, with new emissions standards and incentives for green investments, alongside a US Senate bill to streamline nuclear reactor permitting. Other notable developments included Google's geothermal power deal and Bloomberg NEF's positive global wind outlook. However, solar energy faces potential disruptions, with US solar PV producers filing an anti-circumvention and countervailing (AC/CVD) petition targeting Southeast Asian producers.
- Overall, the period highlighted the critical intersection of policy intervention, technological advancement, and investment opportunities driving global decarbonisation efforts.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Underweight to Consumer Staples, Healthcare and Real Estate Sectors versus the index
  - Security selection within the Industrials sector
- Detractors from relative returns:
  - Overweight to the Industrials and Materials sector versus the index
  - Security selection within the Information Technology sector

### Overview of investment activities during the reporting period

- Additions and new positions initiated in companies across various sectors, including renewable energy, industrial, and heavy industries, with a focus on companies delivering technological innovations, as well as those we believe will benefit from the industrial/auto cycles bottoming out and to capture broad-based growth driven by regulatory support.
- Positions were exited in companies where relative risk/reward was deemed less favourable or where specific market or sector challenges persisted.

We continue to see this as a critical flashpoint for global decarbonisation, with the confluence of policy intervention, societal mores, and technological capability driving material investment opportunities. In many industries, successful capturing technologies and commercial differentiation help to determine which companies thrive and which will be left behind. This Portfolio seeks to invest in the global leaders in decarbonisation across the technology maturity curve.

## CLO Income – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 10.21%. Over the same period, the ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (the Index), returned 2.69%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Higher quality Collateralised Loan Obligation (CLO) BB debt spreads ended 2023 in the Secured Overnight Financing Rate (SOFR) +675 context, having tightened into year-end driven by economic data and statements from the Federal Reserve indicating a lower probability of future rate hikes, with the market increasingly gravitating to a "soft landing" economic scenario.
- Spreads further tightened in January, as investors attributed a higher probability to a pivot in the Federal Reserve's approach on interest rates. CLO BB debt spreads declined into the SOFR +650 area.
- With tighter CLO liability costs on account of the lower CLO debt spreads, CLO new issuance activity accelerated in January and into February, with the significant new issue supply limiting incremental spread tightening in the month of February, with CLO BB debt spreads generally stable month-over-month in the SOFR +650 area.
- In March through June, as U.S. economic data implied a lower probability of near-term interest rate cuts by the Federal Reserve, fixed income investors increasingly gravitated to floating rate products, including CLO debt, which led to additional spread tightening in subsequent months. As of June month-end, CLO BB debt spreads had declined into the SOFR +590 area.
- Year-to-date, USD CLO new issue volumes were \$81 billion – a record for the first six months of the year. CLO new issuance was supported by spread tightening in CLO debt spreads in the first half of the year.
- The trailing 12-month par-weighted default rate for the Morningstar LSTA U.S. Leveraged Loan Index as of 30 June was 0.92%, down 61 basis point from year-end 2023 and 325 basis points lower than the September 2020 peak of 4.17%.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Security selection within USD CLO mezzanine debt market
  - Allocation to EUR single B CLO debt
- Detractors from relative returns:
  - Allocation to USD high yield market

### Overview of investment activities during the reporting period

- Net inflows into CLO Income during the year-to-date period were deployed into a mix of USD CLO BBs and single Bs, as well as EUR CLO BBBs, BBs and single Bs in the primary and secondary market.
- The Portfolio's exposure is balanced with 45% of CLO holdings in USD CLOs and 55% in EUR CLOs.

Notwithstanding the year-to-date tightening in credit markets, CLO BB spreads continue to be historically wide versus high yield OAS. At the end of June, the spread basis was around 585bps versus the longer-term historical average of 400bps. As a result, we believe CLO BB debt may present attractive relative value.



## Commodities – Investment Manager's Report

For the six month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 6.11%. Over the same period, the Bloomberg Commodity Index (the Index), returned 5.14%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Markets advanced amid ongoing enthusiasm surrounding secular themes like AI.
- The US final first quarter GDP growth rate was confirmed at 1.4%, the slowest expansion rate since the economic contractions in the first half of 2022. The core PCE price index advanced at its slowest pace in nearly three years, with the disinflationary trend firmly resuming after hotter-than-expected prints in the first quarter of the year.
- Federal Reserve (Fed) kept the federal funds target range unchanged at 5.25 – 5.5%.

### What affected the Portfolio's performance during the reporting period

Precious metals, industrial metals, energy, soft commodities, and livestock sectors all experienced gains. However, the agriculture sector was the only one to decline during the period.

- Contributors to relative returns:
  - Natural gas: The Portfolio's underweight position in natural gas helped avoid a significant portion of the -24% decline in natural gas prices during the first half, making the most significant contribution to relative performance.
  - Unleaded gasoline: An overweight exposure to unleaded gasoline.
  - Cocoa: The Portfolio gained from its out-of-benchmark position in cocoa, as the commodity soared to record highs, although it has since given back some of its gains.
  - Corn: An underweight position in corn contributed positively to relative performance.
  - Copper: The Portfolio's overweight exposure to copper relative to the Index was also a positive contributor.
- Detractors from relative returns:
  - WTI Crude Oil: The Portfolio's underweight position in WTI crude oil within the energy sector negatively impacted relative performance, making it the most significant detractor.
  - Soybean Meal: The Portfolio's overweight exposure to soybean meal within the agricultural sector.
  - Kansas Wheat: Overweight exposure to Kansas wheat within the agricultural sector.
  - Soft Commodities: An underweight exposure to both coffee and sugar.

### Overview of investment activities during the reporting period

- Temporary Pullback in Commodities: Recent declines seen as temporary, offering potential for improved returns.
- Fed's Hawkish Policies: Current stance seen as transitory; potential rate cuts may stimulate global growth and commodity demand.
- Impact of Inflation Metrics: Lagging indicators like owner's equivalent rent are keeping inflation readings high; real-time data suggests a lower inflation rate, potentially leading to an imminent and unpriced dovish FED pivot.
- Global Rate Cut Dynamics: Early rate cuts in Canada and Europe have strengthened the US Dollar; anticipated US rate cuts may weaken it and boost commodity demand.
- Geopolitical Shifts and Elections: Populist and protectionist policies, along with strategic stockpiling and reduced immigration, are likely to raise commodity prices along with volatility in capital markets.
- Role of Gold: Gold is a crucial hedge against inflation, geopolitical risks, and fiscal instability, making it a cornerstone of our investment portfolio.
- Importance of Platinum and Aluminum: The global energy transition underscores the investment value of platinum and aluminum, driven by decarbonisation efforts and increased demand in green technologies.
- Weather Impact: Transition from El Niño to La Niña and severe weather events can disrupt agricultural output and energy production, presenting investment opportunities in these sectors.

As we look ahead, we believe the current macroeconomic landscape—marked by hawkish Fed policies, impending rate cuts, and geopolitical shifts—emphasises the strategic value of investing in commodities. Populist policies, decarbonisation efforts, and weather-related disruptions further bolster our case for commodities as a robust investment. We anticipate that rate cuts and increased economic activity will drive synchronised global growth, boosting demand for commodities, especially precious metals and industrial materials. Gold, platinum, and aluminium serve as important hedges against inflation, fiscal instability, and supply chain constraints. We believe investors should stay invested in commodities to navigate these turbulent times and capitalise on the opportunities presented by a changing world. Remember, in the realm of investments, "When the winds of change blow, some build walls while others build windmills." Choose to build windmills with commodities.

## Corporate Hybrid Bond – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the EUR I Accumulating Class was 3.93%. Over the same period, the benchmark index, the ICE BofA Global Hybrid Non-Financial 5% Constrained Custom Index (Total Return, Hedged, Euro) (the Index), returned 3.74%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Fixed Income markets had mixed returns, as rate markets repriced following their rally at the end of 2023 as a "higher for longer" narrative across key central banks grew and economic data remained resilient, keeping spreads tight.
- Above expectation Consumer Price Index prints in the US were key drivers in rate moves, however as the period progressed, more positive inflation prints and cracks in economic numbers became more apparent and dampened some of the initial sell-off. This was, however, not enough to reverse sentiment entirely. Overall, for the first half of the year, US 2 and 10-year Treasury yields both closed up 7 basis points, and Eurozone 2-year yields closed up.
- In credit markets, spreads across investment grade and high yield markets remained tight. This reflected the robustness of data at both a macro and microeconomic level, with credits across sectors weathering tighter financial conditions and fundamentals remaining intact.
- For hybrid markets, fundamentals remained solid across sectors, with issuers continuing to call their bonds at the first call date and extension risk remaining suppressed, despite an unfavourable broader economic environment. The biggest news to come out for hybrid markets was the change in methodology by Moody's, which we believe could trigger growth in US hybrid issuance, with convergence towards more investor-friendly structures. This, in turn, will mean more scope for diversification and alpha-generating opportunities as our investable universe expands.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Security selection was the primary driver of outperformance, through active, bottom-up credit research, with high-conviction investing into high-quality names best poised for the current market environment. Within this, our Real Estate positions added the most value, with both Telecoms and Energy names also contributing.
  - Whilst the overall Real Estate sector strongly recovered, our preference for higher-quality positions with supportive fundamentals has proven beneficial, with Heimstaden Bostad being the top performer across the whole Portfolio. Heimstaden is a name, which whilst still over levered, has a cleaner path to re-equitisation than other Real Estate names, and in the short-term we remain confident in the position and will reassess towards year end as we get more clarity on recapitalisation and asset disposal.
  - Duration also added value as our short positioning benefitted from the rates sell-off. The reporting period provided a good case study on the benefit of the Portfolio having minimal downside rates exposure, which could otherwise have the potential to disrupt the benefits of our active credit selection.
- Detractors from relative returns:
  - Asset allocation was the lead detractor in returns primarily due to an overweight to cash and underweight to Real Estate. Our cash position was a strategic choice which allowed us to a) take advantage of market moves that provided good entry points into issuers and b) quickly capitalise on primary market activity.
  - Real Estate remained the most volatile sector within the universe, and we prefer to remain selective in this space, with the names we do hold performing well.

### Overview of investment activities during the reporting period

- Our most meaningful activity came in March, following a pick-up in new issuance across the hybrids market. The Portfolio participated in new issues from Arkema, Tennet, Orange, BT and Orsted (with the penultimate and latter being fully and partly funded by existing positions, respectively).
- Tennet, a leading European grid operator fully owned by the Netherlands, was a new position for the Portfolio, where we have taken a ~3% position.
- We added a new position in Centrica through the primary market, funding from an existing position in the name. Through our strong relationship with dealers, we were able to get attractive pricing; this issue was a top contributor to performance in the second quarter.

We believe the Portfolio is positioned in favour of the market environment within fixed income which continues to favour higher quality areas of the market. New issuers continue to enter the market, and we anticipate continued growth across both European and US markets. We continue to focus on credit selection, as with spread markets continuing to tighten idiosyncratic risk will be a leading driver in our development to deliver strong risk-adjusted total returns and strong relative returns against the Index. In summary, we believe that the combination of elevated yields, increased opportunities from new issuance, and potential for spread tightening should lead, over time, to a positive outcome for the Portfolio both on absolute and relative terms against the Index.

## Developed Market FMP – 2027 – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return of the USD I Accumulating Class was 1.54%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Short-term developed market interest rates moved higher over the period, fueled in part by fiscal concerns, slowing progress on the inflation front and delayed easing by most major central banks.
- Global investment grade and non-investment grade credit spreads compressed over the period, reflecting solid demand for credit assets.
- Fixed income market performance was mixed over the period, with interest rate-sensitive securities generally underperforming on the back of rising interest rates.

### What affected the Portfolio's performance during the reporting period

- Contributors to absolute returns:
  - Exposure to developed markets investment grade credit
  - Exposure to developed market high yield
- Detractors from absolute returns:
  - There were no material detractors from a sector perspective

### Overview of investment activities during the reporting period

- In keeping with the buy-and-maintain nature of the Portfolio, no significant positioning changes were made during the period.
- The Portfolio is invested in a diversified mix of developed market investment grade and high yield credit.

Looking ahead, we anticipate global growth to slow as the impact of higher prices and central bank tightening continues to be felt by consumers and businesses. In credit, while it is fair to say that spreads have been tight and risk fully valued for the corporate market, higher rates for longer have caused stresses for some overstretched issuers and sectors, giving active managers opportunity to add value.

## Emerging Market Debt - Hard Currency – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 5.32%. Over the same period, the benchmark index, the JPM EMBI Global Diversified Index (Total Return, USD) (the Index), returned 2.34%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Inflation and monetary policy events were the main driver. Geopolitical developments in the Middle East weighed on sentiment. Defaulted names continued to make progress towards restructuring agreements while the market re-opened for frontier markets.
- US Treasury 10-year yields ended the reporting period at 4.4%, up from 3.93% as the market reduced rate cut expectations.
- Emerging markets (EM) benchmark spreads were roughly flat, moving to 391 basis points (bps) from 389bps, but 53bps was added by the reintroduction of Venezuela into the Index. Ecuador was the best performer with 45.7% return as the government made progress in tackling the security crisis. The worst performer was Jamaica with -1.57%.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Country allocation overall, with overweights to high yield credits such as Argentina and Ecuador, and defaulted countries Sri Lanka, Ghana, Zambia, and Ukraine.
  - Security selection was a net contributor, partly thanks to euro-denominated exposures.
- Detractors from relative returns:
  - Absence from higher yielding Pakistan, overweights to Colombia and El Salvador, off-benchmark holding in Israel.
  - Top-down positioning was a small net detractor.

### Overview of investment activities during the reporting period

- The Portfolio maintained a high yield bias over investment grade (IG) credits. Recent trading activity has been focused on reducing risk, following strong asset class performance. We moved underweight in Indonesia, Panama, and Uzbekistan, and trimmed positions in several HY credits.
- We added to exposures in Costa Rica, Dominican Republic, Guatemala, and Nigeria where we see a positive reform outlook and resilience to global shocks.
- Allocation to EUR-denominated bonds and corporate bonds was 16.7% and 12.1%, respectively, at the end of the reporting period.

The EM debt asset class should benefit from lower global yields but faces increased near-term risks due to US rates uncertainty and geopolitical issues. The risk of sovereign defaults in EM is limited this year as vulnerable sovereigns have secured new funding, and increased International Monetary Fund engagement supports reforms. Valuations are expensive for IG and BB-rated components, in our view, while B- and lower-rated segments still offer value, with scope for spread compression in specific issuers and off-benchmark bonds, particularly in the BB-rated segment. Key risks to this outlook include a potential re-acceleration of global inflation leading to more hawkish central banks and higher rates, or a shift to a more protectionist US stance.

## Emerging Market Debt - Local Currency – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was -4.41%. Over the same period, the benchmark index, the JPMorgan GBI Emerging Markets Global Diversified Index (Total Return, Unhedged, USD) (the Index), returned -3.71%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Inflation and monetary policy events were a main driver for financial markets over the reporting period, as market expectations for rate cuts by the Federal Reserve (FED) and European Central Bank (ECB) this year were reduced. A strengthening US Dollar was a headwind for emerging market (EM) local currency bonds.
- The negative benchmark return was driven by a -5.21% return for EM currencies, which was partly offset by a positive +1.58% return from local bonds.
- South Africa was the best performing index country, as markets welcomed the move towards a coalition of the ANC and mostly centrist parties following the elections. Meanwhile Brazil was the worst performing index country, driven by concerns around monetary and fiscal policy.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Frontier market exposures including Egypt, Kenya and Zambia were among the main positive contributors.
  - Sovereign credit exposures in Argentina and an overweight in the Turkish lira.
- Detractors from relative returns:
  - FX and duration overweights across Brazil and Mexico were the main detractors.
  - The overweight duration in Indonesia and an overweight in the Korean won detracted as well.

### Overview of investment activities during the reporting period

- We further increased our overweight local duration, as valuations have become more attractive while inflation has generally continued to decline towards central bank targets, albeit at a slower pace. The largest addition was in India, where we see solid fundamentals and technical support from the benchmark index inclusion.
- We maintained a more modest overweight in EM currencies. We added exposure to the Turkish lira, which we anticipate to benefit from peaking inflation, high implied yields, and more orthodox central bank policy. We also added exposure to the Mexican peso, and to attractive opportunities in frontier currencies over the reporting period such as Egyptian pound and Nigerian naira. We went underweight in low yielding Asian currencies where we see more scope for depreciation, such as Chinese renminbi and Thai baht.

We anticipate that in the remainder of the year, the EM debt asset class should benefit from a backdrop of slower but not recessionary US growth, less hawkish central banks, and a meaningful growth pickup for emerging vs. developed countries. While inflation has substantially declined towards EM Central Bank comfort zones, we anticipate further disinflation from here to be more modest. Still, attractive real yields and monetary policy biased towards easing should support local bond performance. EM currencies should benefit from robust EM macro fundamentals and by high carry, outside Asia, even though uncertainty around the start and the pace of FED easing may create bumps on the road. The key risks to our constructive view are either a re-acceleration of inflation dynamics globally which would result in a more hawkish turn by Central Banks and higher rates, or a return to a more aggressively protectionist stance in the US in the event of a change of government.

## Emerging Market Debt Blend – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was -0.36%. Over the same period, the benchmark index, a blend comprised of a 50% weighting to the JPMorgan GBI Emerging Markets Global Diversified Index (Total Return, Unhedged, USD), a 25% weighting to the JPMorgan EMBI Global Diversified Index (Total Return, USD), and a 25% weighting to the JPMorgan CEMBI Diversified Index (Total Return, USD) (the Index), returned -0.39%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Inflation and monetary policy events drove markets, as markets reduced their expectations for Federal Reserve (FED) and European Central Bank (ECB) rate cuts. A stronger US dollar hurt EM local currency bonds.
- Middle East geopolitical issues and key market elections weighed on sentiment. Defaulted hard currency sovereigns progressed toward restructuring, while the market re-opened for frontier markets.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Bottom-up positioning in hard currency sovereign countries with overweights to high yield credits such as Argentina and Ecuador, and defaulted countries Sri Lanka, Ghana, and Zambia.
  - Bottom-up positioning in local currency frontier markets including Egypt, Kenya and Zambia.
  - Bottom-up positioning in corporate sectors including TMT and Metals & Mining.
- Detractors from relative returns:
  - Overweight to local currency relative to hard currency as hard currency markets outperformed.
  - Bottom-up positioning in local currency from the FX and duration overweights across Brazil and Mexico.

### Overview of investment activities during the reporting period

- Tactically moved the relative exposure to overweight local currency, funded by an underweight to corporates.
- Local currency further increased our duration overweight, as valuations have become more attractive while inflation continued to decline. We maintained a more modest overweight in EM currencies.
- Hard currency maintained a high yield bias over investment grade (IG) sovereign credits. Within corporates, we increased exposure to the commodities and infrastructure sectors.

For the remainder of the year, EM debt should benefit from slower US growth, less hawkish central banks, and a meaningful growth pickup for emerging vs. developed countries. While inflation has declined, further disinflation will be modest. Attractive real yields and easing monetary policy should support local bonds. EM currencies should benefit from robust fundamentals and high carry, despite FED easing uncertainties. Hard currency IG and BB-rated valuations are expensive, but B- and lower-rated segments offer value. Key risks include re-accelerating global inflation, leading to more hawkish central banks, or a protectionist US government shift.

## Emerging Market Debt Sustainable Investment Grade Blend – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was -1.52%. Over the same period, the blended benchmark, comprised of a one-third weighting to the JPMorgan GBI Emerging Markets Global Diversified Investment Grade 15% Cap Index (Total Return, Unhedged, USD) and a two-thirds weighting to the JPMorgan EMBI Global Diversified Investment Grade Index (Total Return, USD) (the Index), returned -1.45%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Inflation and monetary policy events drove markets, as markets reduced their expectations for Federal Reserve (FED) and European Central Bank (ECB) rate cuts. A stronger US dollar hurt emerging market (EM) local currency bonds.
- Middle East geopolitical issues and key market elections weighed on sentiment.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Bottom up positioning in hard currency sovereign countries including: the Philippines and Kazakhstan, as well as euro-denominated bonds in Romania and Indonesia.
  - Bottom up positioning in local market currencies including the Polish zloty and Indian rupee.
- Detractors from relative returns:
  - The overweight to local currency relative to hard currency as hard currency markets outperformed.
  - Bottom up positioning in local currency particularly from the FX and duration overweight in Mexico.

### Overview of investment activities during the reporting period

- Tactically moved the relative exposure to overweight local currency, funded by an underweight to hard currency.
- Hard currency trading activity focused on reducing risk, increased exposure to the Middle East, reduced exposure to Panama and Indonesia.
- Local currency further increased our duration overweight, as valuations have become more attractive while inflation continued to decline. We maintained a more modest overweight in EM currencies.

For the remainder of the year, EM debt should benefit from slower US growth, less hawkish central banks, and a meaningful growth pickup for emerging vs. developed countries. While inflation has declined, further disinflation will be modest. Attractive real yields and easing monetary policy should support local bonds. EM currencies should benefit from robust fundamentals and high carry, despite FED easing uncertainties. Hard currency investment grade and BB-rated valuations are expensive, but B- and lower-rated segments offer value. Key risks include re-accelerating global inflation, leading to more hawkish central banks, or a protectionist US government shift.



## Emerging Markets Equity – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 15.42%. Over the same period, the benchmark index, the MSCI Emerging Markets Index (Total Return, Net of Tax, USD) (the Index), returned 7.49%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Emerging Markets (EM) equities advanced in 2024 outpacing the MSCI World Index during second quarter.
- Headlines, including a delay in an anticipated decline in US interest rates, along with several key worldwide elections, created noise and ongoing volatility.
- Enthusiasm about AI continued to drive the IT sector to new heights, particularly boosting interest in the semiconductors needed to support it. Health Care declined most, on negative policy news.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Stock selection was the most significant contributor to the Portfolio's outperformance, with sector allocation also positive.
  - Consumer Discretionary, IT holdings and an overweight to the top-performing IT segment.
  - By geography, holdings based in India and Korea added most value. Off-benchmark US-listed EM-linked semiconductor exposure was a further benefit.
- Detractors from relative returns:
  - Financials was the most significant headwind to relative performance due to a variety of policy-related headlines, followed by Energy and Consumer Staples.
  - Geographically, an off-benchmark allocation to a global IT services name domiciled in Argentina and Hong-Kong listed Chinese-driven financials detracted from relative results.

### Overview of investment activities during the reporting period

- Cyclical Financials became the largest underweight as the previously supportive trend of lower interest rates leading to incremental domestic economic growth is now more uncertain across various countries.
- Locally driven idiosyncratic growth businesses made Consumer Discretionary the largest overweight.
- The largest geographic overweight is India, due to the diverse opportunity set across that country's market cap spectrum. China remains the largest underweight, but at a reduced differential, mainly due to its shrinking weight in the Index.

Looking ahead, the team believes this overall positioning provides the best risk/return tradeoffs given greater uncertainty in the global interest rate cycle and a busy 2024 election calendar.

## Euro Bond – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the EUR I Accumulating Class was 0.64%. Over the same period, the Bloomberg Euro Aggregate Bond Index (Total Return, Hedged, EUR) (the Index), returned -1.21%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Fixed Income markets had mixed returns in the first half of 2024, as rate markets repriced following their rally at the end of 2023 as a “higher for longer” narrative across key central banks grew and economic data remained resilient, keeping spreads tight.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Security selection was the lead driver in relative returns for the first half of the year (220 basis points (bps)), specifically within Credit, which added 187bps to total returns and 156bps against the benchmark.
  - Our asset allocation was also positive over the year (18bps) as our overweight to credit (across both Industrials and Financials) performed well as credit spreads remained tight.
- Detractors from relative returns:
  - We saw a small detraction from our yield curve positioning (-3bps) where we suffered from our position in steepeners as the curve flattened.

### Overview of investment activities during the reporting period

- In response to the rates sell-off, we have incrementally added back some duration over the first half of the year. We remain of the belief that European Central Bank rate cuts are slightly underpriced and expect some correction in the second half of the year.
- We continue to add opportunistically to credit markets where valuations are attractive, taking advantage of the primary market and strong relationship with dealers to receive favourable allocations.

On a 1-year, 5-year and since inception basis, the Portfolio remains in the top decile of performers in Morningstar rankings (EAA Fund EUR Diversified Bond category), and we remain confident that over the long-term our investment strategy should continue to deliver attractive returns against both peers and the benchmark in a risk-controlled environment. Our focus on fundamental credit selection, supported by active duration management and primary market activity are all essential aspects of our investment philosophy and process which we believe will continue to play a pivotal role in this ever-changing market backdrop. Overall, we believe a combination of elevated yields and strong fundamentals provide an attractive entry point for investors into the Euro market, with active management providing the platform for weathering periods of volatility.

## Euro Bond Absolute Return – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the EUR I Accumulating Class was 3.25%. Over the same period, the ICE BofA 0-1 Year AAA Euro Government Index (Total Return, EUR) (the Index), returned 1.69%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Fixed Income markets had mixed returns in the first half of 2024, as rate markets repriced following their rally at the end of 2023 as a “higher for longer” narrative across key central banks grew and economic data remained resilient, keeping spreads tight.

### What affected the Portfolio's performance during the reporting period

- Contributors to absolute returns:
  - Our credit exposure continues to be a positive for performance (288 basis points to total returns in the first half of the year), with spreads remaining tight and some idiosyncratic exposures adding returns vs. wider markets. The sector-wide recovery in Real Estate was the lead driver of performance, through names such as Aroundtown, SBB and Heimstaden Bostad. We currently have approximately 35% of the Portfolio invested in credit and continue to prioritise bottom-up analysis to identify superior total return opportunities across the investable universe.
- Detractors from absolute returns:
  - From a curve perspective, our position in steepeners detracted from returns over the first half of the year, whilst our duration adds have also detracted in light of the wider rate markets.

### Overview of investment activities during the reporting period

- In response to the rates sell-off, we have incrementally added back some duration over the first half of the year. We remain of the belief that European Central Bank rate cuts are slightly underpriced and expect some correction in the second half of the year.
- We continue to add opportunistically to credit markets where valuations are attractive, taking advantage of the primary market and strong relationship with dealers to receive favourable allocations.

Our focus on fundamental credit selection, supported by active duration management and primary market activity which are all essential aspects of our investment philosophy and process which will continue to play a pivotal role in this ever-changing market environment. Overall, we believe a combination of elevated yields and strong fundamentals provide an attractive entry point for investors into the Euro market, with active management providing the platform for weathering periods of volatility.

## European High Yield Bond – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the EUR I Accumulating Class was 3.57%. Over the same period, the benchmark index, the ICE BofA European Currency Non-Financial High Yield 3% Constrained Index (Total Return, EUR) (the Index), returned 3.21%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- The European high yield bond market finished the reporting period with solid returns driven by encouraging financial results for most issuers, strong technicals, solid economic data despite signs of slowing growth and the view that policy rates could be coming down later in the year.
- Overall, high yield issuers' aggregate fundamentals of Earnings Before Interest, Tax, Depreciation and Amortisation (EBITDA) growth, free cash flow, interest coverage and leverage remained in somewhat favourable ranges. While most issuers reported in line or better than expected earnings in the first half of 2024, some lower rated issuers continued to see some idiosyncratic or industry-specific earnings pressure.
- While the default rate has risen off the lows in 2022, we anticipate default rates in 2024 and 2025 to remain in a range that is around the long-term average. This outlook is based on our bottom-up assessment of issuers and driven by the higher-quality ratings mix in high yield (~63% of issuers with credit ratings of BB), less aggressive new issuance, fewer near-term maturities, as well as an energy sector that is far healthier than the past few cycles.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns: from a sector perspective, positioning in Technology & Electronics, Automotive & Auto Parts and Chemicals contributed the most to performance. From a ratings perspective, positioning in BB, BBB & above and B rated issuers added the most to performance.
- Detractors from relative returns: from a sector perspective, positioning in Energy, Support-Services and Real Estate & Homebuilders detracted the most from performance. From a ratings perspective, overall, only security selection within CCCs and a slight overweight to Not Rated issuers detracted modestly.

### Overview of investment activities during the reporting period

- In our European high yield strategies, we rotated selectively into BB's where prices remained attractive to underlying fundamentals and default expectations were low.
- Positioning in CCC's also went up slightly over the period but remained an underweight. Our positioning in CCCs is where we have a differentiated view of the individual credits based on our proprietary ratings and analyst views on individual credits. We also focused on swapping within industries and risk cohorts of the market to maximise resilience to inflationary and labour cost trends, where they persisted, and reduced the leverage profile of the Portfolio, where possible, without locking in losses.
- Our plan was to center the Portfolio primarily around BB and higher-quality B credit risk (based on our internal credit ratings) and overweight sectors that we view as resilient in the current environment.

We remain constructive on European high yield, and in our view, valuations and yields are attractive and compensating investors for around the average default outlook. Despite solid economic growth and higher-than-desired inflation, most market participants see rate normalisation coming sometime this year. Our analysts continue to be focused on the specific fundamentals of individual issuers in their coverage, assessing the base and downside cases. Relatively healthy consumer and business balance sheets and nominal GDP growth should continue to provide support for most issuers' fundamentals, in our view. While the incoming macroeconomic data and overall credit cycle dynamics can move the high yield market day-to-day, we remain very focused on industry-specific trends and idiosyncratic risks to individual issuers.

## European Sustainable Equity – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the EUR I Accumulating Class was 4.70%. Over the same period, the benchmark index, the MSCI Europe Index (Total Return, Net of Tax, EUR) (the Index), returned 9.05%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market, and asset class conditions during the reporting period

- The first half of 2024 saw strong economic momentum in the US and Europe, with positive global economic data suggesting a soft landing.
- Developed market equities delivered positive returns, driven by AI-exposed larger companies and European bank stocks, which benefited from interest rates remaining elevated.
- Fixed-income investors faced challenges due to persistent inflation and recalibrated interest rate cut expectations, leading to negative bond returns; interest rate-sensitive assets, including REITs, declined.
- Political developments in Europe, particularly a snap election in France, introduced market volatility.

### What affected the Portfolio's performance during the reporting period?

- Contributors to relative returns:
  - The result from sector allocation was positive, due to an overweight in Information Technology and underweights in Materials and Utilities which contributed the most.
  - At a stock level, our holdings in 3i Group (Financials), ASML (Information Technologies), Schneider Electric (Industrials), and Novo Nordisk (Health Care) contributed the most to performance.
- Detractors from relative returns:
  - Stock selection had a significant negative result, with a negative contribution from Health Care as well as consumer related sectors.
  - Our stock holdings in Alfen (Industrials), SolarEdge Technologies (Information Technology), CVS Group, Straumann (Health Care), Kering, and HelloFresh (Consumer) detracted the most from performance.

### Overview of investment activities during the reporting period

- We added contract catering provider Compass Group for its global scale, high client retention, growth potential from outsourcing trends, resilience against inflation, and investments in digital technologies.
- We added accounting software maker Sage for its strong mid-market software position, successful shift to cloud and subscription models, significant recurring revenue base and growth potential.
- We exited the positions in Alfen and SolarEdge as it became clear that the prolonged downturn in demand for cleantech products was leading to a significant deterioration of their financial position.
- We also exited positions in software maker Teamviewer and meal-kit provider HelloFresh, as both companies are facing difficulties expanding the end markets, and their products are commoditising.

The economic environment remains challenging with uncertainties related to inflation, central bank policies, election results, and geopolitical developments. In this context, we continue to believe that our approach is the right one: managing a focused Portfolio of quality companies with a durable competitive position, strong management of material ESG aspects, and the ability to adapt to change. We believe such companies, which we call transition winners, are well-equipped to thrive in the long run, even more so during uncertain times, as their focus on sustainability continues to reinforce their competitive advantage.

## Event Driven – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 3.60%. Over the same period, the S&P 500 Index\* (Total Return, Net of Tax, USD) (the Index), returned 15.05%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

Merger activity has picked up in the first half of the year as buyers have become more comfortable with both the regulatory and macro landscape. Buyers and sellers are looking to maximise value to their shareholders and are willing to take undertake both the financial and opportunity costs of pursuing transactions as they believe they will ultimately be able to close. We believe there will be an increasing number of opportunities in the back half of the year especially in Energy, Industrials, and Information Technology.

On the Catalyst side, the opportunity set continues to be robust as companies are pursuing or considering various forms of corporate activity to drive shareholder value. Our ability to hedge our positions is a dynamic process in the current markets and the team is focused on managing the risks of large beta moves and style factor rotations. This is a key part of the process in addition to the fundamental valuation of the event.

### What affected the Portfolio's performance during the reporting period

- Contributors to absolute total returns:
  - In the first half of 2024 performance was predominately driven by the Market Neutral Catalyst strategy
  - The top five contributors to performance were FTAI Aviation (Catalyst), Western Digital (Catalyst), Heico (Catalyst), Williams (Catalyst) and nVent Electric (Catalyst)
- Detractors from absolute total returns:
  - The top five detractors were Lamb Weston (Catalyst), Norfolk Southern (Catalyst), DS Smith (Risk Arbitrage), Vestis (Catalyst) and Hess (Risk Arbitrage)

### Overview of investment activities during the reporting period

- Deal activity in 2024 has recovered significantly from the lows in 2023 and exposure to the strategy has steadily increased over the first half of the year as we find interesting opportunities and attractive spread levels. Although there was some modest slow down late in the second quarter of 2024, we are still in the early innings of a cyclical recovery and remain far from the recent peaks in 2020/2021. There should be lots of opportunity in front of us even as the current environment remains attractive and has evolved favourably.
- With respect to the market neutral catalyst strategy, we continue to find an increasing number of idiosyncratic opportunities to deploy capital. A number of positions we initiated last year are progressing through the catalyst paths we underwrote and are generating positive performance. We have taken some profits on some larger winners to manage position sizing and continue to introduce new ideas into the Portfolio.

The markets are currently trying to interpret and anticipate a significant number of macro factors. At present, there is an increasing conviction that the Federal Reserve is on the precipice of the long hoped for interest rate cuts and the betting odds for a 2<sup>nd</sup> Trump administration have climbed as the Republican National Convention kicks off. It appears that there is an awful lot of positioning happening in the markets based on these macro related shifts and it's coming just prior to the beginning of second quarter earnings. It's unclear if the market will react to earnings or simply choose to look forward to a perceived easier regime for stocks and continue the rotation and broad rally. We are not macro investors and are sticking to our knitting despite getting nicked a bit as the macro sands shift. Reacting and trading to these short-term whims is not our game, but we continue to like our book and the outlook for continuing to find idiosyncratic ideas on the long and short side of the book.

\* The Portfolio is actively managed and does not intend to track the Index which is included here for performance comparison purposes.

## Global Bond – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return of the USD I Accumulating Class was -3.02%. Over the same period the benchmark index, the Bloomberg Global Aggregate Index (Total Return, Unhedged, USD) (the Index), returned -3.16%. (Performance data quoted represents past performance and does not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Developed market interest rates moved higher over the period, fueled in part by fiscal concerns, slowing progress on the inflation front and delayed easing by most major central banks.
- Global investment grade and non-investment grade credit spreads compressed over the period, reflecting solid demand for credit assets.
- Fixed income market performance was mixed over the period, with interest rate-sensitive securities generally underperforming on the back of rising interest rates.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Security selection in global investment grade credit and agency mortgage-backed securities.
  - Overweight exposure to securitised credit.
  - Allocation to global high yield.
- Detractors from relative returns:
  - Underweight exposure in China, core Europe and UK interest rates.
  - Overweight exposure to agency mortgage-backed securities.
  - Exposure to emerging market debt.

### Overview of investment activities during the reporting period

- Over the period, we increased exposure to developed market sovereign debt and securitised credit.
- We reduced exposure to investment grade credit, emerging market debt and agency mortgage-backed securities.
- As a result of these trades, the Portfolio's duration declined marginally.

Looking ahead, we anticipate global growth to slow as the impact of higher prices and central bank tightening continues to be felt by consumers and businesses. In credit, while it is fair to say that spreads have been tight and risk fully valued for the corporate market, higher rates for longer have caused stresses for some overstretched issuers and sectors, giving active managers opportunity to add value. Meanwhile, other segments of the credit landscape, such as structured products, may offer more opportunity.



## Global Diversified Income FMP – 2024\* – Investment Manager's Report

For the period from 1 January 2024 until the Portfolio's close on 28 June 2024, the total return for the USD I Accumulating Class was 2.79%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Short-term developed market interest rates moved higher over the period, fueled in part by slowing progress on the inflation front and delayed easing by most major central banks.
- Global investment grade (IG) and non-investment grade credit spreads compressed over the period, reflecting solid demand for credit assets.
- Fixed income market performance was mixed over the period, with interest rate-sensitive securities generally underperforming on the back of rising interest rates.

### What affected its performance during the reporting period

- Contributors to absolute returns:
  - Exposure to developed market IG credit
  - Exposure to emerging market corporates
  - Exposure to developed market high yield
- Detractors from absolute returns:
  - There were no material detractors from a sector perspective

### Overview of investment activities during the reporting period

- The life cycle of the Portfolio ended 28 June 2024.
- Prior to the end of the Portfolio's life cycle, the Portfolio was invested in a diversified mix of developed market IG and high yield credit and emerging market corporates.

Looking ahead, we anticipate global growth to slow as the impact of higher prices and central bank tightening continues to be felt by consumers and businesses. In credit, while it is fair to say that spreads have been tight and risk fully valued for the corporate market, higher rates for longer have caused stresses for some overstretched issuers and sectors, giving active managers opportunity to add value.

\* Portfolio liquidated on 28 June 2024.

## Global Equity Megatrends – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 13.82%. Over the same period, the benchmark index, the MSCI World Index (Total Return, Net of Tax, USD) (the Index), returned 11.75%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Toward the end of the first half of 2024, concerns over sticky inflations eased and global equity markets continued their uneven recovery.
- The US economy remained resilient during the first half of 2024, largely due to firm labour market and growing corporate earnings.
- Europe is showing signs of a gradual recovery, but elections in UK and France should be a source of concern for investors.
- China's government appears committed to keep stimulating.
- While we do not time markets or try to forecast the macro market environment, we anticipate continued volatility associated with macro uncertainty and ongoing geopolitical risks; we identify many "known unknowns."

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Vistra (Energy Infrastructure), Zeta Global (Smart Systems) and Despegar.com (Evolving Global Consumer)
- Detractors from relative returns:
  - ModivCare (Health & Wellbeing), Pets at Home (Humanization of Pets) and Perrigo (Health & Wellbeing)

### Overview of investment activities during the reporting period

- During the past year we initiated a new position in Chart industries (Energy Infrastructure) and allocated incremental capital to NICE (Smart Systems), Perrigo (Health & Wellbeing) and Amdocs (Personalization of Media).
- We funded these trades primarily by exiting our position in TE Connectivity and moderating our exposure to Vistra.

As the US election on 5 November draws closer, we are cognisant it adds another unknown to the list of uncertainties and we appreciate that uncertainty often breeds volatility. Despite this cloudy forecast, we believe the Portfolio is well-positioned and patient investors should do well in the years ahead. Importantly, to remain patient, investing with conviction is key. Our focus on risk management drives this conviction, selectively investing in (i) businesses with visible, predictable growth outlooks because each is supported by, and enabling, powerful megatrends, (ii) businesses with a leadership team that we are excited to partner with, and (iii) businesses that are trading at attractive multi-year valuations.

## Global Flexible Credit Income – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return of the USD I Accumulating Class was 3.54%. (Performance data quoted represents past performance and does not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Developed market interest rates moved higher over the period, fueled in part by fiscal concerns, slowing progress on the inflation front and delayed easing by most major central banks.
- Global investment grade and non-investment grade credit spreads compressed over the period, reflecting solid demand for credit assets.
- Fixed income market performance was mixed over the period, with interest rate-sensitive securities generally underperforming on the back of rising interest rates.

### What affected the Portfolio's performance during the reporting period

- Contributors to absolute returns:
  - Exposure to global high yield and hard currency emerging markets debt.
  - Exposure to Collateralised Loan Obligations (CLOs) and senior floating rate loans.
  - Exposure to securitised credit
- Detractors from absolute returns:
  - Exposure to US investment grade credit

### Overview of investment activities during the reporting period

- We increased exposure to CLOs and securitised credit.
- We reduced exposure to global investment grade credit and high yield.
- We modestly increased the Portfolio's duration over the period as interest rates moved higher.

Looking ahead, we anticipate global growth to slow as the impact of higher prices and central bank tightening continues to be felt by consumers and businesses. In credit, while it is fair to say that spreads have been tight and risk fully valued for the corporate market, higher rates for longer have caused stresses for some overstretched issuers and sectors, giving active managers opportunity to add value. Meanwhile, other segments of the credit landscape, such as structured products, may offer more opportunity.

## Global High Yield SDG Engagement – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 3.44%. Over the same period, the benchmark index, the ICE BofA Global High Yield Constrained Index (Total Return, Hedged, USD) (the Index), returned 3.52%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- The global high yield bond market finished the reporting period with solid returns driven by encouraging financial results for most issuers, strong technicals, solid economic data despite signs of slowing growth and the view that policy rates could be coming down later in the year.
- Outside of the higher risk Eastern European and China Property sectors, global high yield issuers' aggregate fundamentals of Earnings Before Interest, Tax, Depreciation and Amortisation (EBITDA) growth, free cash flow, interest coverage and leverage remained in somewhat favourable ranges and earnings season overall came in better-than-feared. Also, the outlook for defaults remains relatively benign.
- Default rates in US, Europe and other developed markets are expected to remain around average after having moved up from the all-time lows of 2022. While emerging markets (EM) defaults have risen, we are focused on select opportunities away from the higher risk regions and sectors. Our outlook for around average default risk is based on our bottom-up assessment of issuers, and driven by the higher-quality ratings mix in global high yield (58% of issuers with credit ratings of BB), less aggressive new issuance, fewer near-term maturities, as well as an energy sector that is far healthier than in the past few cycles.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns
  - From a sector perspective, positioning in Media-Broadcast, Banking and Technology & Electronics contributed the most to performance over the period. From a ratings perspective, positioning in BB, B, CCC & below, Not Rated and BBB & above rated issuers added the most to performance over the period.
- Detractors from relative returns:
  - From a sector perspective, positioning in Super Retail, Real Estate & Homebuilders and Automotive & Auto Parts detracted the most from performance over the period. From a ratings perspective, overall, there were no detractors from performance; however, the overweight to BBB's and B's as well as security selection within Not Rated issuers did detract slightly.

### Overview of investment activities during the reporting period

- In our global high yield strategies, we rotated selectively into BB's and higher quality B's where prices remained attractive relative to underlying fundamentals and default expectations were low.
- Positioning in CCC's is where we have a differentiated view of the individual credits based on our proprietary ratings and analyst views on the individual credits. We also focused on swapping within industries and risk cohorts of the market to maximise resilience to inflationary and labor cost trends, where they persisted, and reduced the leverage profile of the Portfolio where possible without locking in losses.
- Our plan was to centre the Portfolio primarily around BB, higher-quality B and selectively in CCC credit risk (based on our internal credit ratings) and overweight sectors that we view as resilient in the current environment.
- We remain underweight in EM high yield and are focused on lower risk issuers and sectors in that part of the global high yield market.

We remain constructive on global high yield as valuations and yields are attractive and compensating investors for the around average default outlook. Despite solid economic growth and higher-than-desired inflation, most market participants anticipate rate normalisation coming sometime this year. Our analysts continue to be focused on the specific fundamentals of individual issuers in their coverage, assessing the base and downside cases. Relatively healthy consumer and business balance sheets and nominal GDP growth should continue to provide support for most issuers' fundamentals, in our view.

## Global Investment Grade Credit – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 0.97%. Over the same period, the Bloomberg Global Aggregate Corporate Index (Total Return, Hedged, USD) (the Index), returned 0.30%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Markets entered 2024 with the expectation that the Federal Reserve (Fed) would ease policy via a material reduction in the Federal Funds target range during the year due to ongoing moderation in US inflation data. US consumer price inflation data surprised to the upside during the first quarter resulting in volatility in interest rates and largely pricing out changes to the Fed's policy rate. US inflation data did moderate during the second quarter, which resulted in a more supportive backdrop for credit spreads and interest rates however, the amount of expected policy easing still remains below what was expected at the start of the year.
- In the US, growth and the labour market are slowing but still supportive. Outside the US, the macroeconomic outlook remains less favourable than the US but perhaps less concerning than previously feared. The Fed and Bank of England have so far maintained restrictive monetary policy even though they are both expected to ease in the near term. The European Central Bank lowered its policy rate by 25 basis points in its June meeting based on an updated assessment of its inflation outlook.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Senior unsecured bonds from the real estate, banking, insurance, sectors drove outperformance
  - Subordinated Tier 2 debt from financial issuers and corporate hybrid bonds from the utility and real estate sectors
- Detractors from relative returns:
  - Communication, capital goods, and technology sectors slightly detracted

### Overview of investment activities during the reporting period

- We participated in a number of attractively priced primary new issue deals which generated strong relative outperformance for the Portfolio.
- Portfolio duration position was maintained slightly above benchmark levels largely due to corporate bond holdings in euro and sterling credit.

Heading into the second half of 2024, we remain overweight some of the more defensive sectors like Utilities and Banking while reducing some of our exposure to higher beta and cyclical sectors. We continue to be overweight sectors that have strong fundamentals and are currently in deleveraging mode like Communications which we believe will continue to benefit from a moderating rate backdrop. We have an underweight in sectors like consumer non-cyclicals that we view as being at a higher risk of using debt to finance shareholder returns via stock buybacks and merger and acquisition and trade at relatively tight valuations.

## Global Opportunistic Bond – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return of the USD I Accumulating Class was -0.17%. Over the same period the benchmark index, the Bloomberg Global Aggregate Index (Total Return, Hedged, USD), returned 0.13%. (Performance data quoted represents past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Developed market interest rates moved higher, fueled in part by fiscal concerns, slowing progress on the inflation front and delayed easing by most major central banks.
- Global investment grade and non-investment grade credit spreads compressed, reflecting solid demand for credit assets.
- Fixed income market performance was mixed, with interest rate-sensitive securities generally underperforming on the back of rising interest rates.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Exposure to European high yield and emerging markets debt
  - Security selection in global investment grade credit and securitised credit
  - The Portfolio's active currency overlay
- Detractors from relative returns:
  - Overweight exposure to US and Canada interest rates
  - Underweight exposure in covered bonds and commercial mortgage-backed securities
  - Overweight exposure to agency mortgage-backed securities

### Overview of investment activities during the reporting period

- We increased exposure to developed market sovereign debt and high yield.
- We reduced exposure to investment grade credit, agency mortgage-backed securities and emerging market debt.
- We modestly increased the Portfolio's duration as interest rates moved higher.

Looking ahead, we anticipate global growth to slow as the impact of higher prices and central bank tightening continues to be felt by consumers and businesses. In credit, while it is fair to say that spreads have been tight and risk fully valued for the corporate market, higher rates for longer have caused stresses for some overstretched issuers and sectors, giving active managers opportunity to add value. Meanwhile, other segments of the credit landscape, such as structured products, may offer more opportunity.

## Global Real Estate Securities – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return of the USD I Accumulating Class was -6.07%. Over the same period, the benchmark index, the FTSE EPRA/Nareit Developed Real Estate Index (Total Return, Net of Tax, USD) (the Index), returned -3.66%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- The global equity market saw robust performance, largely driven by strong corporate earnings, particularly in the technology and healthcare sectors.
- Geopolitical events, political uncertainty and several key elections across the world contributed to market volatility.
- Inflationary pressures were a key theme with central banks closely monitoring and adjusting their policies.
- All told, MSCI All Country World Index (Net) returned 11.30% during the reporting period. In contrast, the Index returned -3.66%. Real estate securities were negatively impacted by rising interest rates.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Security selection within the Health Care sector
  - Security selection within the Other Specialty REITs sector
  - An overweight in Spain and underweight in Sweden
- Detractors from relative returns:
  - Security selection within the Office sector
  - Security selection within the Residential sector
  - Overweight in Canada and underweight in the US

### Overview of investment activities during the reporting period

- While the Portfolio's sector positioning is mainly driven by bottom-up stock selection, at the end of the reporting period its largest overweight allocations versus the Index were in Infrastructure REITs and Residential sectors. In contrast, the Portfolio's largest sector underweights relative to the Index were in Office and Hotel and Lodging REITs.
- The largest country overweights were in Canada and Belgium, and the largest underweights were in the US and Sweden.

While it is hard to determine the timing and scale of rate movements across regions, we remain cautious as higher rates continue to weigh on a weakening consumer, who is seeing reduced savings and slower job growth, slower economic growth, pockets of elevated supply in certain sectors, and increased capital costs and expenses weighing on margins. We believe pressure on growth will result in greater attention to valuations, earnings quality, and strength in business fundamentals. Market rents in the UK and Continental Europe saw moderate growth during the reporting period, driven by lease indexation, the prospect of earlier rate cuts and stable/increasing demand in selected sectors like residential and logistics. Asia's performance in the first half of 2024 was dragged down by Hong Kong and Japan. The Bank of Japan's gradual shift away from its loose monetary policy led to rising yields. Geopolitical tensions, cautious business environment and sluggish China growth contributed to lower demand for commercial properties and negative market returns in Hong Kong. We remain focused on REITs with low leverage, diverse demand drivers, strong management and earnings visibility.

## Global Sustainable Equity – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 6.22%. Over the same period, the benchmark index, the MSCI World Index (Total Return, Net of Tax, USD) (the Index), returned 11.75%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market, and asset class conditions during the reporting period

- The first half of 2024 saw strong economic momentum in the US and Europe, with positive global economic data suggesting a soft landing.
- Developed market equities delivered positive returns, driven by AI-exposed larger companies and strong US tech earnings.
- Fixed-income investors faced challenges due to persistent inflation and recalibrated interest rate cut expectations, leading to negative bond returns; interest rate-sensitive assets, including REITs, declined.
- Political developments in Europe, particularly a snap election in France, introduced market volatility.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - The result from sector allocation was positive due to the outperformance of an overweight in Communication Services as well as from the underperformance of an underweight in Utilities, Energy, Real Estate, and in particular Materials.
  - At a stock level, our holdings in Netflix, Alphabet (Communication Services), ASML, Applied Materials (Information Technology), and Amazon (Consumer Discretionary) contributed the most to performance.
- Detractors from relative returns:
  - Stock selection had a significant negative result, with negative contributions from consumer related sectors as well as Industrials and Information Technology.
  - The largest detractors from performance were our stock holdings in Alfen (Industrials), Nike, Estée Lauder (Consumer), SolarEdge Technologies, and an underweight in Nvidia (Information Technology).

### Overview of investment activities during the reporting period

- We added Nvidia and Broadcom to the Portfolio due to their crucial roles in AI technologies. Nvidia excels at making general-purpose AI chips, and Broadcom offers task-specific AI chips.
- Within Financials we initiated a position in Kinsale Capital for its efficient, tech-driven insurance operations, and also in CoStar Group for its dominant market position, unrivalled data, high customer retention, and consistent revenue growth in commercial real estate.
- We exited the positions in Alfen and SolarEdge as it became clear that the prolonged downturn in demand for cleantech products was leading to a significant deterioration of their financial position.

The economic environment remains challenging, with uncertainties related to inflation, central bank policies, election results, and geopolitical developments. In this context, we continue to believe that our approach is the right one: managing a focused Portfolio of quality companies with a durable competitive position, strong management of material ESG aspects, and the ability to adapt to change. We believe such companies, which we call transition winners, are well-equipped to thrive in the long run, even more so during uncertain times, as their focus on sustainability continues to reinforce their competitive advantage.



## Global Sustainable Value – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 7.08%. Over the same period, the MSCI All Country World Value Index (Total Return, Net of Tax, USD) (Primary Index) and the MSCI All Country World Index (ACWI) (Total Return, Net of Tax, USD) (Secondary Index), returned 6.22% and 11.30%, respectively. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Global equity markets rallied in the first half of 2024. The Information Technology and Communication Services sectors were the best performing sectors with AI optimism driving the rally.
- The US Federal Reserve (Fed), and Bank of England (BoE) maintained interest rates in the first half of 2024, while the European Central Bank (ECB) cut rates in June.
- Earlier in 2024, the Bank of Japan increased rates for the first time in 17 years, marking an end to the negative interest rate environment.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Overweight in Information Technology compared to the Secondary Index
  - Security selection in Financials and Information Technology
  - Security selection in the US
  - Momentum, Value, and Size factors
- Detractors from relative returns:
  - Overweight in Communication Services and underweight to Financials compared to the Secondary Index
  - Security selection in Industrials and Energy
  - Security selection in Asia/Pacific ex. Japan and Europe ex.UK
  - Dividend Yield and Volatility factors

### Overview of investment activities during the reporting period

- The Portfolio maintained its overweight in Information Technology with the majority of that exposure concentrated in Semiconductor and Hardware industries where we find most Value candidates within the sector.
- The Portfolio continues to be positioned toward lower duration, profitable stocks in 2024, while elevated inflation has fallen throughout in the first half of 2024, and rates plateaued.

We believe the Portfolio is well positioned for the market environment throughout 2024. Our stance is that the historic trade-off between interest rates and inflation has returned, and this will help the positioning in our Portfolio that favours attractively priced, profitable companies. In addition, against a backdrop of tightening credit and pressured corporate earnings, we are of the view that the Portfolio's focus on good capital discipline may also accrue benefit.

## High Yield Bond – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 3.01%. Over the same period, the benchmark index, the ICE BofA US High Yield Constrained Index (Total Return, USD) (the Index), returned 2.62%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- The high yield bond market finished the reporting period with solid returns driven by encouraging financial results for most issuers, strong technicals, solid economic data despite signs of slowing growth and the view that policy rates could be coming down later in the year.
- Overall, high yield issuers' aggregate fundamentals of Earnings Before Interest, Tax, Depreciation and Amortisation (EBITDA) growth, free cash flow, interest coverage and leverage remained in somewhat favourable ranges. While most issuers reported in line or better than expected earnings in the first half of 2024, some lower rated issuers continued to see some idiosyncratic or industry-specific earnings pressure.
- While the default rate has risen off the lows in 2022, we anticipate default rates in 2024 and 2025 to remain in a range that is around the long-term average. This outlook is based on our bottom-up assessment of issuers, and driven by the higher-quality ratings mix in high yield (~50% of issuers with credit ratings of BB), less aggressive new issuance, fewer near-term maturities, as well as an energy sector that is far healthier than in the past few cycles.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - From a sector perspective, positioning in Telecommunications, Media-Broadcast and Support-Services contributed the most to performance over the period. From a ratings perspective, positioning in B, BB, CCC & below, BBB & above and Not Rated issuers added the most to performance over the period.
- Detractors from relative returns:
  - From a sector perspective, positioning in Super Retail, Technology & Electronics and Healthcare detracted the most from performance over the period. From a ratings perspective, overall, there were no detractors from performance; however, the overweight to BBBs and security selection within Not Rated issuers did detract slightly.

### Overview of investment activities during the reporting period

- In our high yield strategies, we rotated selectively into higher quality BB's where prices remained attractive to underlying fundamentals and default expectations were low.
- Positioning in CCC's is where we have a differentiated view of the individual credits based on our proprietary ratings and analyst views on the individual credits. We also focused on swapping within industries and risk cohorts of the market to maximise resilience to inflationary and labor cost trends, were they persisted, and reduced the leverage profile of the Portfolio where possible without locking in losses.
- Our plan was to center the Portfolio primarily around BB and higher-quality B credit risk (based on our internal credit ratings) and overweight sectors that we view as resilient in the current environment.

We remain constructive on US high yield. In our view, US high yield valuations and yields are attractive and compensating investors for the around average default outlook. Despite solid economic growth, higher-than-desired inflation and tight labour markets, most market participants see rate normalisation coming sometime this year. Our analysts continue to be focused on the specific fundamentals of individual issuers in their coverage, assessing the base and downside cases. Relatively healthy consumer and business balance sheets and nominal GDP growth should continue to provide support for most issuers' fundamentals, in our view. While the incoming macroeconomic data and overall credit cycle dynamics can move the high yield market day-to-day, we remain very focused on industry-specific trends and idiosyncratic risks to individual issuers.

## InnovAsia 5G – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 10.50%. Over the same period, the benchmark index, the MSCI All Country Asia Index (Total Return, Net of Tax, USD) (the Index), returned 8.48%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Asian equity markets delivered strong returns led by optimism in AI which drove up Taiwan's stock market, a continued rally in Japan driven by corporate reform momentum and valuation support, while the Indian stock market reached all-time highs thanks to strong inflows and robust corporate earnings.
- Conversely, Southeast Asian equity markets pulled back with Thailand and Indonesia underperforming the most. The China equity market saw some stabilisation, but consumer sentiment remains cautious.
- The influence of the US on Asian financial markets remains as the robust US dollar and higher for longer interest rates have dragged regional currencies, the most apparent being the weak Japanese yen.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Overweight to Semiconductors and Taiwan versus the Index
  - Security selection in Internet/Software, South Korea, and India
  - Exposure to AI infrastructure winners such as companies in the high bandwidth memory, high speed networking, and AI data center supply chains
- Detractors from relative returns:
  - Small-mid cap software in Japan pulled back
  - Security selection within China

### Overview of investment activities during the reporting period

- Increased exposure to AI enablers and beneficiaries on strong demand trends and earnings growth
- Increased semiconductor and tech hardware exposure
- Reduced exposure to Southeast Asia and India, shifting to Japan, Taiwan, and South Korea
- Realised profits on outperformers opportunistically on rallies to lock-in returns amid a volatile market environment

While we believe we are at the end of the rate hike cycle, macro uncertainty could persist. We thus continue to emphasise quality but are ready to capture tactical opportunities and position for cyclical growth. We are constructive on the growth opportunity in Asia especially within advanced semiconductors, structural growth in AI, robust data center capex, and digital content & lifestyle proliferation.

## Japan Equity Engagement – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the JPY I Accumulating Class was 11.24%. Over the same period, the MSCI Japan Small Cap Index (Net) (Total Return, JPY) (the Index), returned 12.92%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- During the reporting period, Japanese stocks saw a tale of two halves with the first quarter seeing the Nikkei 225 Index reaching a record high in March buoyed by semiconductor companies while the second quarter saw the market give up most of its gains on higher global interest rates, weak yen, and companies' conservative outlook on 2024 earnings.
- The Bank of Japan raised interest rates for the first time in 17 years in March, which we view as a critical step towards monetary policy normalisation and end to Japan's so-called "Lost Decades" of deflation.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Running shoes maker Asics' stock gained on the back of better-than-expected first quarter results led by strong sales of its high-end Onitsuka Tiger brand.
  - Student condominiums operator JSB shares rose on investors' expectations stemming from strong growth in the number of apartments under management.
  - Discount stores operator Trial Holdings' initial public offering was met with solid investor demand on expectations of margin improvement through higher sales of private-branded goods.
- Detractors from relative returns:
  - Contact lens maker Menicon's stock fell after revising down its earnings outlook on slowing sales in China.
  - Temporary staffing services company Open Up Group saw its shares drop on tight labour conditions in the construction sector, which resulted in some investors taking profits from the stock.
  - Funeral services provider Kosaido's stock fell on the company's surprise announcement to replace the existing CEO who was known to be spearheading reforms.

### Overview of investment activities during the reporting period

- The Portfolio was most overweight in Industrial and Communication services while being most underweight in Materials and Utilities, which is a result of the Team's bottom-up fundamentals-driven process to investment.
- The Team conducted over 250 engagement meetings across capital management, corporate governance and sustainability themes, which we believe can have a material impact on the companies' corporate value over the mid- to long-term.

We believe Japan's equity market rally is gradually expanding to the broader market. In recent months, quality/growth small to mid-cap companies (SMIDs) stocks have begun to recover on investors' expectations of the Japanese economy recovering in the second half as well as improving capital efficiency. We share this view and have been positioning the Portfolio to buy attractively valued high quality companies with pricing power that can protect margins in the face of higher input costs. In addition, we have continued to hold constructive engagement with management teams to address financially material issues such as capital management and corporate governance that we view would be critical for sustainable long-term growth.

## Macro Opportunities FX\* – Investment Manager's Report

For the period from 1 January 2024 until the Portfolio's close on 8 February 2024, the total return for the EUR I Accumulating Class was 1.17%. Over the same period, the benchmark index, the ICE BofA 0-1 Year AAA Euro Government Index (Total Return, EUR) (the Index), returned 0.27%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- The currency market exhibited low volatility during the period.
- Trading ranges were small.
- The market traded with a high beta to US monetary policy outlook.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Short term and tactical trading opportunities led the positive performance for the period.
- Detractors from relative returns:
  - Longer term factors such as valuation detracted slightly from performance.

### Overview of investment activities during the reporting period

- The Portfolio closed on 8 February 2024. We thank you for the opportunity to help you meet your financial needs.

\* Portfolio liquidated on 8 February 2024.

## Next Generation Mobility – Investment Manager's Report

For the six months ending 30 June 2024, the total return for the USD I Accumulating Class was 8.98%. Over the same period, the MSCI All-Country World Index (ACWI) (Total Return, net of tax, USD) (the "Index") returned 11.30%. (Performance data quoted represents past performance and does not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Equity markets exhibited strong performance in the first half of 2024, marking a continuation of the positive trend from the previous year. This positive momentum was supported by a backdrop of easing inflation pressures and diminishing recession concerns.
- Large-cap growth equities significantly outperformed their small and mid-cap counterparts during the reporting period. The favourable market conditions provided a boost to growth-oriented stocks in general, but large-cap growth stocks led the way. In contrast, value stocks lagged, reflecting a broader preference for growth equities over value equities during the first half of 2024.

### What affected the Portfolio's performance during the reporting period

- Contributors to total returns:
  - Lack of exposure to Consumer Staples, along with exposure to Information Technology, were the biggest contributors to relative performance.
  - From a security perspective, NVIDIA, Amphenol, and Applied Materials were the largest positive contributors to absolute performance.
- Detractors from total returns:
  - Exposure to the Materials and Consumer Discretionary sectors were the biggest detractors from relative performance.
  - From a security perspective, Tesla, Albemarle, and MP Materials were the largest detractors from absolute performance.
- While the Index captures the global nature of the Portfolio, its scope is broader than the investable universe of the Portfolio and therefore has limitations for comparative performance purposes. Sectors which have little or no thematic relevance such as Consumer Staples, Energy, Healthcare, and Utilities, underperformed during the first half of 2024, positively impacting relative Portfolio performance during the period.

### Overview of investment activities during the reporting period

The largest positions added to the Portfolio during the period:

- Kia was initiated due to their leading position in HEVs and BEVs, with double-digit EBIT margins across all powertrains.
- Ferrari was initiated as they transition to HEVs (~50% of shipments), where the company is benefiting from an ASP uplift (HEVs have higher ASP than ICE).
- Hitachi was initiated due to their leading backlog and capacity runway in their grid transmissions operations, combined with self-help through divestitures and improved corporate governance/capital returns.

The largest positions removed from the Portfolio were Trimble, due to accounting irregularities and continued operational execution slipups. Ansys, due to its pending acquisition by Synopsys, and T-Mobile to redeploy into higher conviction ideas.

We foresee a dynamic macroeconomic environment as central banks continue to react to new data in their efforts to curb inflation. The delayed impacts of tighter monetary policies are expected to slow economic growth. However, it is promising to see inflation rates decelerating in key regions like the United States, suggesting that central banks have likely concluded their interest rate hiking cycles. With the upcoming United States election, equity markets are likely to experience increased volatility. Despite the economic turbulence and political uncertainties, the fundamentals of the Next Generation Mobility theme remain robust. We believe we will see further market penetration and robust growth for autonomous and electric vehicles in the latter half of 2024, supported by favourable regional policies and other factors. Our strategy continues to focus on investing in high-quality, fundamentally strong companies that are pivotal to and benefit from this enduring theme.

## Next Generation Space Economy – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 8.42%. Over the same period, the benchmark index, the MSCI All Country World Index (ACWI) (Total Return, Net of Tax, USD) (the Index) returned 11.30%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

The first half of 2024 continued the momentum from 2023, with global equities growing despite high interest rates and a continued focus on the potential of Artificial Intelligence (AI). The Information Technology sector outperformed, with Semiconductors leading. Mega-cap stocks drove year-to-date performance, while Communication Services and Financials also contributed. In contrast, Real Estate and Materials sectors declined.

Central banks globally initiated interest rate cuts, while the U.S. balanced economic data with growth constraints. Future rate cuts could enhance US equities, especially those sensitive to interest rate changes. Conversely, heightened geopolitical tensions added to market volatility. With upcoming global elections, investors are assessing potential policy shifts on corporate fundamentals.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Our overweight exposure to Amazon within Consumer Discretionary sector was additive.
  - Structural underweight to less thematically relevant sectors (e.g., Energy, Health Care, Consumer Staples) which has underperformed year-to-date.
- Detractors from relative returns:
  - Our exposure to Boeing detracted from stock selection within the Aerospace & Defense industry partially offset by positive stock selection within Machinery and Transportation names.
  - Cash detracted from relative returns as the Portfolio has seen inflows throughout the year.

### Overview of investment activities during the reporting period

- The Portfolio continues to take a barbell approach between growth and defensive positions. We have used price dislocations to initiate and scale both fundamentally and thematically relevant positions.
- Increased number of securities within the Portfolio and added additional pure-play investment opportunities addressing the expanding multi-sector opportunity set and helping diversify risk.

The Space Ecosystem has seen significant advancements and announcements impacting various industries and nations. Commercial enterprises are expanding their space-based exposure, highlighted by AST SpaceMobile partnering with AT&T and Verizon, targeting 100% geographic cellular coverage, CNH exploring satellite connectivity for their tractors, and Planet Labs announcing plans to put NVDA chips into their satellites to leverage AI capabilities. Finally, we saw the successful test launch of SpaceX's Starship which is positioned to further improve access to space. Our investment strategy remains focused on strong fundamentals tied to the Space theme, positioning the Portfolio to capitalise on anticipated growth.

## Responsible Asian Debt – Hard Currency – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 2.29%. Over the same period, the benchmark index, the JP Morgan Asia Credit Index (Total Return, USD) (the Index), returned 2.81%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Over the reporting period, there was a shift in the market's consensus expectations for interest rate cuts. While markets had priced in ~6 cuts in the US at the start of the year, this changed to ~2 cuts being priced by June 2024. Consequently, US Treasury yields experienced volatility which impacted Asian Hard Currency Debt markets as well.
- In China, the National People's Congress (NPC) kept the growth target unchanged at "around 5%" for 2024. Regarding the property market, the April Politburo Meeting emphasised "digesting inventory" in the property market as national inventories reached all-time highs.
- In India, Prime Minister Modi's party was re-elected with a narrower than expected margin but the impact on markets has been relatively limited.
- Primary markets remained active with ample new issuance.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Overweight to India was the top contributor as company results continued to be strong with very limited new issuance. From a sector perspective, our overweight exposure to the India renewable sector and in the metals and mining sector in addition to the overweight in Vedanta bonds, which have outperformed over the period.
  - Overweight to Sri Lanka contributed to performance, as further progress towards restructuring helped the bonds perform well.
  - Security selection within the Indonesia sovereign curve as well as our overweight in Medco Energi contributed to relative returns.
- Detractors from relative returns:
  - While bonds rallied recently on news of credit support, the Portfolio had been underweight Pakistan and more recently went tactically overweight on the short-end part of the curve after seeing more positive momentum in reforms and a higher likelihood of an International Monetary Fund package in the near term.
  - Overweight to technology, media, and communications (TMT) marginally detracted year to date. TMT is a more defensive sector which underperformed in a more risk-on market environment over the period.
  - Underweight to Consumer sector which includes Macau gaming names which are excluded due to ESG specific policies.

### Overview of investment activities during the reporting period

- The Portfolio has gradually increased exposure to China, Hong Kong, and Pakistan, amongst others.
- Although we have taken some profits in India, we still retain an overall overweight stance with our conviction in Financials, Utilities, and Metals & Mining sectors.
- The Portfolio reduced exposure to Korea, India, and Sri Lanka, amongst others.

We anticipate Asian debt to be supported in an environment of lower global yields and a widening growth differential between emerging markets vs. developed markets in 2024. Fundamentals remain largely intact and we anticipate 2024 to be a year of more stability, aside from a few specific areas of risk which are well-understood by the market. We believe technicals should be very supportive with negative net supply expected in 2024. From a valuations perspective, all-in yields remain attractive in USD terms relative to ratings.



## Short Duration Emerging Market Debt – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 3.77%. Over the same period, the benchmark index, the ICE BofA 3-Month US Treasury Bill Index (Total Return, USD) (the Index) returned 2.63%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Inflation and monetary policy events were a main driver for financial markets over this reporting period, as market expectations for rate cuts by the Federal Reserve (FED) and European Central Bank (ECB) this year were reduced. Geopolitical developments in the Middle East weighed on sentiment.
- Emerging market (EM) spreads tightened across both sovereign and corporate bonds, with the high yield segment posting the strongest returns.
- Defaulted sovereigns continued to make progress towards restructuring agreements while the market re-opened for frontier markets. New issuance by EM corporates picked up from last year, although net issuance remained negative.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Positions in high yield sovereign issuers such as Argentina, Ukraine, Egypt, Ecuador, Sri Lanka and Ivory Coast.
  - On the corporate side, the main positive contributors included holdings in China, with a small exposure in the property sector posting the strongest gains amid new rounds of policy support, followed by exposures to state-owned companies in Mexico.
- Detractors from relative returns:
  - The rise in short-end US Treasury yields over the reporting period was a headwind for performance.

### Overview of investment activities during the reporting period

- The Portfolio maintained a balanced allocation to EM Corporates and Sovereigns/quasi-sovereigns, a duration slightly above 2 years.
- We added exposure to Turkish bonds, where our outlook improved amid the return to more orthodox economic policies, and to exposures in Argentina and Brazil.
- We reduced exposure to Serbia, Saudi Arabia, China and Qatar, mainly based on less attractive valuations following a tightening in spreads.

The EM debt asset class should benefit from monetary policy easing cycles ahead and a robust growth pickup versus developed markets. The risk of sovereign defaults in EM is limited this year as vulnerable sovereigns have secured new funding and increased International Monetary Fund (IMF) engagement supports reforms, while corporate defaults are also anticipated to decline meaningfully this year. While valuations have become relatively expensive in parts of the asset class, such as in different investment grade credits, we continue to see opportunities for spread compression across various issuers, particularly in the high yield space. Key risks to this outlook include a potential re-acceleration of global inflation leading to more hawkish central banks and higher rates, or a shift to a more protectionist US stance.

## Short Duration High Yield SDG Engagement – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 2.66%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- The high yield bond market finished the reporting period with solid returns driven by encouraging financial results for most issuers, strong technicals, solid economic data despite signs of slowing growth and the view that policy rates could be coming down later in the year.
- Overall, high yield issuers' aggregate fundamentals of Earnings Before Interest, Tax, Depreciation and Amortisation (EBITDA) growth, free cash flow, interest coverage and leverage remained in somewhat favourable ranges. While most issuers reported in line or better than expected earnings in the first half of 2024, some lower rated issuers continued to see some idiosyncratic or industry-specific earnings pressure.
- While the default rate has risen off the lows in 2022, we anticipate default rates in 2024 and 2025 to remain in a range that is around the long-term average. This outlook is based on our bottom-up assessment of issuers, and driven by the higher-quality ratings mix in high yield (~50% of issuers with credit ratings of BB), less aggressive new issuance, fewer near-term maturities, as well as an energy sector that is far healthier than in the past few cycles.

### What affected the Portfolio's performance during the reporting period

- Contributors to absolute returns:
  - From a sector perspective, positioning in Healthcare, Support-Services and Gas Distribution.
  - From a ratings perspective, positioning in B, BB and CCC rated issuers.
- Detractors from absolute returns:
  - From a sector perspective, positioning in Media-Cable, Media-Broadcast and Restaurants.
  - From a ratings perspective, there were no detractors, although Not Rated issuers were neutral to performance over the reporting period.

### Overview of investment activities during the reporting period

- In our short duration high yield strategies, we rotated selectively into higher quality Bs and BBs where prices remained attractive to underlying fundamentals and default expectations were low.
- Positioning in CCCs is where we have a differentiated view of the individual credits based on our proprietary ratings and analyst views on the individual credits. We also focused on swapping within industries and risk cohorts of the market to maximise resilience to inflationary and labor cost trends, where they persisted, and reduced the leverage profile of the Portfolio where possible without locking in losses.
- Our plan was to center the Portfolio primarily around BB and higher-quality B credit risk (based on our internal credit ratings) and overweight sectors that we view as resilient in the current environment.

We believe short duration high yield valuations are providing more-than-adequate compensation for the around average default outlook, will continue to provide durable income and are attractive compared to other fixed income alternatives. As credit dispersion has risen, our analysts remain keenly focused on the specific fundamentals of individual issuers in their coverage, assessing the base and downside cases in the event of a soft-landing or recession. Despite the potential for short-term volatility resulting from uncertainty on economic growth, we believe our bottom-up, fundamental credit research that focuses on security selection, avoiding credit deterioration, and putting only our "best ideas" into Portfolios, will position us well to take advantage of any volatility.

## Strategic Income – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return of the USD I Accumulating Class was 0.82%. Over the same period the benchmark index, the Bloomberg US Aggregate Bond Index (Total Return, USD) (the Index), returned -0.71%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Developed market interest rates moved higher over the period, fueled in part by fiscal concerns, slowing progress on the inflation front and delayed easing by most major central banks.
- Global investment grade (IG) and non-investment grade credit spreads compressed over the period, reflecting solid demand for credit assets.
- Fixed income market performance was mixed over the period, with interest rate-sensitive securities generally underperforming on the back of rising interest rates.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Interest rate positioning.
  - Allocation to high yield, collateralised loan obligation (CLOs), senior floating rate loans, and securitised credit.
  - Security selection in IG corporate credit, agency mortgage-backed securities and securitised credit.
- Detractors from relative returns:
  - Allocation to local currency emerging market debt.
  - Underweight in IG credit.
  - Overweight in agency mortgage-backed securities.

### Overview of investment activities during the reporting period

- Over the period, we increased exposure to securitised credit.
- We reduced exposure to high yield and IG corporate credit.
- We gradually increased the Portfolio's duration over the period as interest rates moved higher.

Looking ahead, we anticipate global growth to slow as the impact of higher prices and central bank tightening continues to be felt by consumers and businesses. In credit, while it is fair to say that spreads have been tight and risk fully valued for the corporate market, higher rates for longer have caused stresses for some overstretched issuers and sectors, giving active managers opportunity to add value. Meanwhile, other segments of the credit landscape, such as structured products, may offer more opportunity.

## Sustainable Asia High Yield – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 7.76%. Over the same period, the benchmark index, the JP Morgan ESG Asia Credit (JSEC JACI) – High Yield Index (Total Return, USD) (the Index), returned 9.71%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Over the period, there was a shift in the market's consensus expectations for interest rate cuts. While markets had priced in ~6 cuts in the US at the start of the year, this changed to ~2 cuts being priced by June 2024. Consequently, US Treasury yields experienced volatility which impacted Asian high yield (HY) markets as well.
- In China, the National People's Congress (NPC) kept the growth target unchanged at "around 5%" for 2024. Regarding the property market, the April Politburo Meeting emphasised "digesting inventory" in the property market as national inventories reached all-time highs.
- In India, Prime Minister Modi's party was re-elected with a narrower than expected margin but the impact on markets has been relatively limited.
- Primary markets remained active with ample new issuance.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Our Hong Kong security selection overweights in both Standard Chartered and FWD bonds performed well over the period.
  - Our overweights in India renewable sector as well as Vedanta contributed to relative returns.
  - Overweight to Sri Lanka contributed to performance, as further progress towards restructuring helped the bonds perform well.
- Detractors from relative returns:
  - Allocation and selection in China, primarily within the Real Estate sector detracted from relative returns.
  - Our defensive investment grade exposure in Sands Macau underperformed relative to the Macau HY sector.
  - Overweight to technology, media, and telecommunications, which underperformed amidst a broader risk-on market.

### Overview of investment activities during the reporting period

- Over the reporting period, the Portfolio gradually increased exposure to China, Hong Kong, and India, amongst others.
- In China, we have covered our underweight in China Real Estate in the second quarter, given the positive signals from the April Politburo Meeting.
- The Portfolio reduced exposure to Korea, Sri Lanka, and Philippines, amongst others.

We anticipate Asian debt to be supported in an environment of lower global yields and a widening growth differential between emerging markets vs. developed markets in 2024. In our view, fundamentals remain largely intact and we anticipate 2024 to be a year of more stability, aside from a few specific areas of risk which are well-understood by the market. We believe technicals should be very supportive with negative net supply expected in 2024. From a valuations perspective, all-in yields remain attractive in USD terms relative to ratings.

## Sustainable Emerging Market Corporate Debt – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 3.79%. Over the same period, the benchmark index, the JPMorgan JESG CEMBI Broad Diversified Index (Total Return, USD) (the Index), returned 3.89%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Inflation and monetary policy events were the main driver. Geopolitical developments in the Middle East weighed on sentiment, while elections in emerging markets (EM) countries created some volatility.
- Treasury 5-year yields ended the period at 4.38%, up from 3.85% as the market reduced rate cut expectations.
- EM corporate benchmark spreads tightened, moving to 259 basis points (bps) from 299bps. Moldova was the best performer with 29.78% return. The worst performer was Tanzania with -16.84%.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Key performance came from security selection in Chile, India, and overweight to Argentina.
  - By sector, security selection in TMT and Industrials contributed to performance.
- Detractors from relative returns:
  - By country, the main detractors were security selection in Singapore, Colombia, and China.
  - By sector, positioning in Real Estate, Oil & Gas and Consumer names detracted.

### Overview of investment activities during the reporting period

- We increased the overweight in commodities sectors on the back of strong prices in Oil & Gas and Copper. We moved further underweight in Financials and Utilities.
- By country, key changes included adding exposure to Argentina, Brazil, and Turkey while also reducing our underweights to South Africa and Colombia. We moved an underweight position in Thailand and Qatar. In China we further trimmed exposure moving from an overweight to neutral position.

The EM debt asset class should benefit from lower global yields, but it faces increased near-term risks due to US rates uncertainty and geopolitical issues. While valuations have become relatively expensive in parts of the asset class, such as in different investment grade credits, we continue to see opportunities for spread compression across various issuers, particularly in the high yield space. Overall carry levels remain relatively elevated versus history, providing a buffer in case of renewed widening of spread and rates. Deeply negative net issuance should also remain a positive technical for EM corporates. The key risk to our constructive view relates to the upcoming US elections, and the potential for a return to more protectionist policies in the event of a change of government, alongside higher rates and a stronger US dollar.

## Sustainable Emerging Market Debt - Hard Currency – Investment Manager's Report

For the six months ended 30 June 2024, the total return for the USD I Accumulating Class was 3.21%. Over the same period, the benchmark index, the JPMorgan ESG EMBI Global Diversified (Total Return, USD) (the Index), returned 2.54%. (Performance data quoted represents past performance and does not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Inflation and monetary policy events were the main driver. Geopolitical developments in the Middle East weighed on sentiment. Defaulted names continued to make progress towards a restructuring agreement while the market re-opened for frontier markets.
- Treasury 10-year yields ended the period at 4.40%, up from 3.88% as the market reduced rate cut expectations.
- Emerging markets ESG benchmark spreads dropped to 297 basis points (bps) from 339bps. Ecuador was the best performer in the broad market index with 45.7% return as the government made progress in tackling the security crisis. The worst performer was Jamaica with -1.57%.

### How the Portfolio performed independently and against its benchmark (if any). What affected its performance during the reporting period

- Contributors to relative returns:
  - Country allocation overall, with overweights to high yield or defaulted credits such as Argentina, Sri Lanka, and Ghana
  - Security selection was a net contributor, with euro-denominated exposures adding
- Detractors from relative returns:
  - Absence from higher yielding Egypt and Ecuador (due to ESG policies), and overweight to Colombia.
  - Top-down positioning was a small net detractor

### Overview of investment activities during the reporting period

- The Portfolio maintained a high yield bias over investment grade credits. Recent trading activity has been focused on reducing risk, following strong asset class performance. We sold out from Uzbekistan due to higher twin deficits and funding needs, and trimmed positions in Argentina, Sri Lanka, Serbia, and Ukraine. We also reduced exposures in Mexico and The Philippines.
- We added to exposures in Colombia, Dominican Republic, and Ivory Coast, where we see a positive reform outlook and resilience to global shocks.
- Allocation to EUR-denominated bonds and corporate bonds was 33.3% and 6.5% respectively at the end of the reporting period.

The emerging markets debt asset class should benefit from lower global yields, but faces increased near-term risks due to US rates uncertainty and geopolitical issues. The risk of sovereign defaults in emerging markets is limited this year as vulnerable sovereigns have secured new funding, and increased IMF engagement supports reforms. Valuations are expensive for investment grade and BB-rated components, in our view, while B- and lower-rated segments still offer value, with scope for spread compression in specific issuers and off-benchmark bonds, particularly in the BB-rated segment. Key risks to this outlook include a potential re-acceleration of global inflation leading to more hawkish central banks and higher rates, or a shift to a more protectionist U.S. stance.

## Tactical Macro – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 1.86%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market, and asset class conditions during the reporting period

- Global stocks delivered strong performance, as investors navigated a complex economic landscape characterised by shifting central bank posture and mixed economic indicators.
- US economic growth slowed in the first quarter while activity in the Eurozone and the UK showed signs of recovery, alongside a stronger-than-expected economic expansion in China.
- Inflation continued to moderate during the second quarter after a series of hotter-than-expected prints earlier in the year. Major central banks began taking diverging paths with the European Central Bank initiating interest rate cuts, while the Federal Reserve and Bank of England remained on hold and the Bank of Japan increased rates as the economy moved out of a persistent period of deflation.

### What affected the Portfolio's performance during the reporting period

- Contributors to absolute returns:
  - The largest contributors to the total Portfolio return excluding cash during the period were Long US 2-Year Short Bund and Long Copper.
- Detractors from absolute returns:
  - The largest detractors from total Portfolio return during the period were long US 5 Year Treasury and Long SONIA.

### Overview of investment activities during the reporting period

- The Portfolio maintained a dynamic and adaptive positioning strategy, reflecting shifts in macroeconomic conditions and market sentiment.
- The Portfolio consistently emphasised a positive outlook on Japanese equities, holding a structural long in TOPIX, and maintained significant exposure to commodities, particularly copper, to capitalise on cyclical growth outside the US. Key positions included long US two-year futures relative to German bunds and various tactical trades in Nasdaq, Russell 2000, and FTSE indices.
- The Portfolio also navigated currency markets with positions in USD/CNH and long Euro option structures.
- Throughout this period, the strategy was marked by a focus on non-US growth, a recalibration of rate expectations, and a cautious stance on US rate-sensitive equities. The Portfolio frequently adjusted its risk levels, reducing exposure during periods of increased volatility and reassessing positions to align with evolving macro themes, such as potential stagflation and divergences in global growth and inflation trajectories.

Going forward, the general outlook is cautious yet adaptive, with a focus on navigating a volatile macro environment. The strategy anticipates continued sensitivity to inflation and growth data, expecting choppy market conditions for the remainder of the year. The Portfolio remains positioned for potential stagflation and divergences in global growth, maintaining a bias towards non-US equities and commodities while being vigilant about adjusting risk levels in response to evolving economic indicators and central bank policies.

## Ultra Short Term Euro Bond – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the EUR I Accumulating Class was 3.15%. Over the same period, the Bloomberg Euro Aggregate 1-3 Year (Total Return, EUR) (the Index) returned 0.71%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Fixed Income markets had mixed returns in the first half of 2024, as rate markets repriced following their rally at the end of 2023 as a "higher for longer" narrative across key central banks grew and economic data remained resilient, keeping spreads tight.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Credit, sector selection, and selection of individual issuers – Security selection was the leading driver in our outperformance, adding 159 basis points (bps) against the benchmark. We saw a diversified contribution across sectors, with issuers across Financials, Corporates and Government/Government-Related sectors all performing well, however the lead driver from a security selection (and total return contribution) perspective came from our Real Estate names, particularly Aroundtown, SBB and Heimstaden Bostad, who continue to perform well in what is a sector-wide recovery YTD.
  - Dynamic Duration Management – our duration positioning contributed positively to returns by 33bps, as our short position helped notably in the first quarter as rates sold off in response to positive data and hawkish central bank rhetoric.
- Detractors from relative returns:
  - There were no major detractors in relative returns, with positive contribution across credit, rates, and curve risk factors.

### Overview of investment activities during the reporting period

- In response to the rates sell-off, we have incrementally added back some duration over the first half of the year. We remain of the belief that European Central Bank rate cuts are slightly underpriced and anticipate some correction in the second half of the year.
- We continue to add opportunistically to credit markets where valuations are attractive, taking advantage of the primary market and strong relationship with dealers to receive favourable allocations.

The Portfolio performed very favourably against both peers and the benchmark, ranking in the top 1% of performers YTD within the Morningstar peer group (EAA Fund EUR Diversified Bond – Short Term). Active management across our Core and Tactical buckets remains a key focus for the Portfolio, as we have continued to find opportunities across our universe to add value to performance from both a total return and risk management perspective. Overall, we believe a combination of elevated yields and strong fundamentals provide an attractive entry point for investors into the Euro market, with active management providing the platform for weathering periods of volatility.



## Uncorrelated Strategies – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was -2.84%. Over the same period, the benchmark index, the ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return, USD) (the Index) returned 2.69%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- The first half of the year has again been a risk on period, in spite of noise around projections for interest rate cuts, US and European elections, and conflict in the Middle East. Despite narrowing leadership of equity markets both in the US and Europe, equity indices have performed extremely strongly, as continued AI enthusiasm has powered stocks higher. Bond markets have been more rangebound as market participants have discounted varying degrees of interest rate cuts subject to inflation data releases.
- The MSCI World Index finished the reporting period up +11.75%, while the Bloomberg Global Aggregate Index was down -3.16%. The US dollar (as proxied by the DXY Index) was stronger in the year to date, up +4.4%, as the six interest rate cuts that were priced in at the start of the year have been reduced to 1-2.
- As has been the case for some time now, volatility remained low across asset classes, particularly in the US equity space, with the volatility index (VIX) dropping even further to 12.4 in June and remaining around the lowest levels witnessed since pre-pandemic.

### What affected the Portfolio's performance during the reporting period

- Contributors to absolute returns:
  - Equity Market Neutral (+0.83%), Trend Following (+0.63%), Insurance-Linked Securities (+0.45%)
- Detractors from absolute returns:
  - Volatility Relative Value (-2.03%), Statistical Arbitrage (-1.17%), Short Term Trading (-0.91%), Global Macro (-0.63%)

### Overview of investment activities during the reporting period

- The risk within the G10/Manteio allocation was scaled back up in January and diversifying strategies have been added to the account.
- The smaller allocation within Statistical Arbitrage relating to Cipher (around 4.6% of Portfolio risk) was closed in May due to a re-orientation of Cipher's overall business model.
- Within discretionary macro, exposure was added to DG Partners towards the end of the first quarter, complementing the existing systematic strategy run by DG Partners (BH-DG) within the Trend Following sleeve. Offsetting this, risk in the Soloda account was reduced in March.

The Portfolio has historically performed best when investors most needed diversification (for example: Dec 2018, Feb/March 2020 and June 2022). During the 18 months of recent under-performance, the MSCI World Index has appreciated by 37% and equity volatility, as measured by the VIX, has almost halved. The environment for the Portfolio's strategies recently, and to some extent since inception of the Portfolio in 2017, has been sub-optimal in that it has been characterised by below average volatility and above average equity performance (MSCI World Total Return +110.5%), except for some short, sharp bouts where the Portfolio has generally made money but seen the "Fed put" quickly rescue markets. The team would be surprised if the next few years see a continuation of that pattern, with the re-emergence of inflation demanding an exit from a period of unprecedented liquidity provision of the accumulation of unsustainable levels of debt on sovereign balance sheets and deficits in sovereign accounts. As ever, the team believes that holding diversifiers in any Portfolio makes sense and never more so than after a period of exceptional returns for risk assets.

## US Equity – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 14.09%. Over the same period, the benchmark index, the S&P 500 Index (Total Return, Net of Tax, USD) (the Index) returned 15.05%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- US economic growth remained resilient, despite high interest rates. Investors remained focus on inflation data and the potential for rates to remain "higher for longer" continued to be a headwind for debt laden small-cap companies. Large-cap companies outperformed, aided by strong results from technology stocks—especially those with ties to AI.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Stock selection in the Consumer Discretionary, Communication Services and Utilities sectors contributed the most to relative results.
  - Sector allocation, overall, contributed to performance. In particular, overweight allocations to Information Technology and Communication Services, along with an underweight to Real Estate, were the most additive for relative returns.
  - Individual stocks that contributed to performance included Nvidia Corp., Amazon.com, Inc., Microsoft Corp., Meta Platforms, Inc.-Class A and Alphabet, Inc.-Class A.
- Detractors from relative returns:
  - Stock selection, overall, detracted from relative performance. Holdings in the Information Technology, Financials and Industrials sectors detracted the most from relative returns.
  - In terms of sector allocation, an overweight to Consumer Discretionary was the only meaningful detractor from relative results.
  - Individual stocks that were negative for the Portfolio's performance included Workday, Inc.-Class A, Nike, Inc.-Class B, Adobe, Inc., Dollar Tree, Inc. and McDonald's Corp.

### Overview of investment activities during the reporting period

- We made a number of adjustments on margin throughout the reporting period. At the end of the reporting period our largest overweight allocations relative to the benchmark were Information Technology and Communication Services. In contrast, the largest sector underweights were Industrials and Energy.

While the economy is decelerating, it has been more resilient than many expected. At the same time, progress has been made by the Federal Reserve (Fed) to tame inflation. Yet, declines in existing home sales, weak manufacturing, and signs of a softening job market indicate that the Fed's tightening cycle is impacting the broader economy. Until we have more clarity on the path of the economy versus inflation and how that translates into rate cuts, we anticipate continued market volatility. Furthermore, geopolitical tensions remain ever-present, while political uncertainty may escalate with the presidential campaign in the US. We believe the divergence in underlying companies' operating performance will be ever more apparent going forward. We continue our efforts to best understand company and portfolio-specific factors, as we believe this environment is flush with a confluence of fiscal policy considerations, monetary policy stimulus, geopolitical uncertainty, commodity price volatility and inflation. As market dynamics change, this can cause company market values to dislocate from their long-term potential values, creating a volatile environment with potential opportunities.

## US Equity Index PutWrite – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 7.46%. Over the same period, the blended benchmark comprised of 50% Cboe S&P One-Week PutWrite Index and 50% Cboe S&P 500 PutWrite Index (collectively, the Index) returned 7.87%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- In the second quarter of 2024, equity markets sustained positive returns, bolstered by economic resilience in the US and Europe, moderating inflation, and central bank policies, despite sector-specific challenges and political events. Year-to-date the S&P 500 Index returned 15.05%.
- Despite expectations of Federal Reserve (Fed) rate cuts, fixed income markets saw minimal returns year-to-date, with the Bloomberg US Aggregate Bond Index down -0.71% and the Bloomberg US Corporate High-Yield 2% Issuer Capped Index up 2.58%. Short-term rates stayed steady while 10-year US Treasuries rose by 52 basis points.
- The Cboe S&P 500 Volatility Index (VIX) averaged 13.8 year-to-date, remaining essentially unchanged from the previous year-end. Positive implied volatility premiums persisted, with US markets recording an average implied volatility premium of 2.8.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Year-to-date, the S&P 500 options sleeve has added an impressive 6.42%, and the collateral Portfolio has contributed 1.44%.
- Detractors from relative returns:
  - There were no detractors from relative returns during the reporting period.

### Overview of investment activities during the reporting period

- The Portfolio's average option notional exposure over the period remained consistent with strategic target of 100% S&P 500 Index.

Future market volatility is poised to be shaped by a confluence of central bank maneuvers, economic signals, and geopolitical undercurrents. The Fed's anticipated rate cuts have been deferred until at least September, hinging on inflation and employment data. Meanwhile, central banks like the European Central Bank, Bank of Canada, and Swiss National Bank have already embarked on easing cycles, setting the stage for potential market volatility. Persistent core inflation in developed markets and stable US unemployment around 4% as of June may further delay rate cuts and contribute to market turbulence.

Geopolitical risks, particularly the looming US elections, are expected to inject additional volatility into the markets, a sentiment already reflected in VIX index futures markets. The November elections will be pivotal, determining the fate of significant fiscal policies, including the \$3.5 trillion personal income tax cuts set to expire in 2025. Beyond the US, political uncertainty in Europe, evidenced by the snap election in France, is sure to send ripples through the developed markets.

## US Large Cap Value – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 5.99%. Over the same period, the benchmark index, the Russell 1000 Value Index (Total Return, Net of Tax, USD) (the Index) returned 6.28%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- The overall equity market rallied sharply during the reporting period. However, the market's ascent was largely driven by a small handful of technology/growth stocks. As a result, large-cap growth stocks significantly outperformed large-cap value stocks.
- Economic growth in the US moderated but remained resilient. Inflation eased lower but continued to exceed the Federal Reserve's (Fed) 2% target and the central bank scaled back its expectations for rate cuts in 2024.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Stock selection, overall, contributed to relative performance. Holdings in Materials, IT and Consumer Staples were the largest contributors to returns.
  - Individual stocks that contributed the most to relative performance included not owning shares of Intel Corp. and overweight positions in Walmart, Inc. and Qualcomm, Inc.
  - From a sector positioning perspective, underweights to Real Estate and Consumer Discretionary were the largest contributors to relative performance.
- Detractors from relative returns:
  - Sector allocation, overall, detracted from relative performance. In particular, overweights to Health Care and Materials were the largest detractors.
  - Holdings in the Utilities, Consumer Discretionary and Industrials were the largest detractors.
  - Individual stocks that detracted the most from relative performance included Rio Tinto Plc., an overweight position in Mondelez International, Inc. and not owning shares of GE Aerospace.

### Overview of investment activities during the reporting period

- While the Portfolio's sector positioning is driven by bottom-up stock selection, at the end of the reporting period its largest overweight allocations versus the Index were Utilities and Materials.
- In contrast, the Portfolio's largest sector underweights relative to the Index were Industrials and IT.

Looking ahead, the economic outlook remains uncertain and mixed. While the rebound in equity markets and themes like AI have buoyed sentiment, broader challenges, such as a cooling labour market and declining consumer confidence are potential headwinds. While affluent households may have benefited from the market's rally, many US households possess significantly less exposure to the market and are experiencing increased financial stress. The key question for the economy is how much longer higher earners can offset the intensifying stresses faced by middle- and lower-income households. The leading economic indicators as well as bottom-up company research is still pointing towards a more conservative outlook as the year progresses. As we move forward, closely monitoring these indicators will be essential to understanding the trajectory of economic growth and stability.

## US Long Short Equity – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 2.55%. Over the same period, the two benchmark indices, the S&P 500 Index (Total Return, Net of Tax, USD) and the HFRX Equity Hedge Index (Total Return, USD) returned 15.05% and 5.11%, respectively. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- US economic growth remained resilient, despite high interest rates. Investors remained focus on inflation data and the potential for rates to remain "higher for longer" continued to be a headwind for debt laden small-cap companies. Large-cap companies outperformed, aided by strong results from technology stocks—especially those with ties to AI.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Equity short positions contributed to performance, led by short positions in the Information Technology and Financials sectors.
  - Equity long positions that contributed to performance included positions in the Materials and Consumer Discretionary sectors.
  - Individual equity long positions that contributed to performance included Nvidia, Meta Platforms and Amazon.com. Equity short positions that contributed to performance included Opendoor Technologies, Shutterstock and Tesla.
- Detractors from relative returns:
  - Equity longs generated a positive contribution to the Portfolio's returns but underperformed the broader market. Long positions in the Information Technology, Real Estate and Consumer Staples sectors detracted from returns.
  - In terms of equity shorts, detractors included positions in the Industrials and Communication Services sectors.
  - Individual equity long positions that detracted from performance included Dollar Tree, Paycor HCM and McDonald's. Equity short positions that detracted from performance included Palantir Technologies, CAVA Group and Trade Desk.

### Overview of investment activities during the reporting period

- We made a number of adjustments on margin throughout the reporting period.

While the economy is decelerating, it has been more resilient than many expected. At the same time, progress has been made by the Federal Reserve (Fed) to tame inflation. Yet, declines in existing home sales, weak manufacturing, and signs of a softening job market indicate that the Fed's tightening cycle is impacting the broader economy. Until we have more clarity on the path of the economy versus inflation and how that translates into rate cuts, we anticipate continued market volatility. Furthermore, geopolitical tensions remain ever-present, while political uncertainty may escalate with the presidential campaign in the US. We believe the divergence in underlying companies' operating performance will be ever more apparent going forward. We continue our efforts to best understand company and portfolio-specific factors, as we believe this environment is flush with a confluence of fiscal policy considerations, monetary policy stimulus, geopolitical uncertainty, commodity price volatility and inflation. As market dynamics change, this can cause company market values to dislocate from their long-term potential values, creating a volatile environment with potential opportunities, both long and short.

## US Multi Cap Opportunities – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return of the USD I Accumulating Class was 10.82%. Over the same period, the S&P 500 Index (Total Return, Net of Tax, USD) ("the Index") returned 15.05%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- US equities generated strong returns.
- US equities continued to be supported by economic and corporate earnings growth.
- Equity markets were driven by select Large Cap Growth and technology-oriented stocks. To highlight the concentrated nature of the year-to-date return composition, the return difference between the S&P 500 Index and the Equal-Weight S&P 500 Index is over 1,000 basis points.
- The Portfolio remains well-positioned to benefit from an improvement in market breadth.

### What affected the Portfolio's performance during the reporting period

- The Portfolio generated strong performance on an absolute basis, driven by broad-based positive performance across sectors. While the Portfolio is underweight the Information Technology sector, the Portfolio is benefitted from secular growth drivers related to artificial intelligence (AI) trends. This includes companies such as Alphabet, Amazon, Microsoft, Oracle, and Qualcomm, amongst others.
- Contributors to relative returns:
  - Strong stock selection within the Consumer Discretionary, Financials, and Materials sectors positively benefitted relative performance. The Portfolio also benefitted from an underweight to Health Care and by having zero exposure to the Real Estate sector.
  - Many of the top contributors to the Portfolio's relative performance are companies that are either not held or have low weights in the Index. Examples include Aramark, Apollo Global Management, BJ's Wholesale, Motorola Solutions, and Westinghouse Air Brake Technologies.
- Detractors from relative returns:
  - The Portfolio's relative performance was primarily impacted by the outperformance of select Large-Cap Growth and technology-oriented companies that are not held in the Portfolio.
  - Stock selection within the Industrials sector also detracted from relative performance.

### Overview of investment activities during the reporting period

- At the end of the period, the Portfolio was fully invested with approximately 1.0% transactional cash.
- The Portfolio finished the period with an overweight in Financials, Industrials, and Materials. The Portfolio completed the period with an underweight in Health Care and Information Technology and had no exposure to Real Estate.

The core of our investment process is an unwavering focus on a company's generation of free cash flow and its use by management. We believe free cash flow is a cleaner measure of value creation than income statement earnings, which may be obfuscated by various accounting methods. Our analysis considers the stability and sources of free cash flow generation, as well as the potential uses of this capital. This investment focus enables us to look across sectors, market capitalisations, and risk profiles to find opportunities.

We believe the combination of continued economic and earnings growth is creating an attractive environment for US equities. Both real GDP and corporate earnings are expected to grow in 2024. Developments related to monetary policy, consumer strength, and AI, are likely to influence equity markets in the near-term. While Index returns were concentrated in the second quarter, a potential improvement in market breadth may create opportunity for our active, bottom-up investment strategy. We believe our flexible and disciplined approach is poised to capitalise on idiosyncratic investment opportunities. A market in which price movements are driven by company fundamentals is favourable for our Portfolio. As we evaluate both potential new positions and current portfolio holdings, we will continue to do so with a long-term investment perspective in mind. As always, our focus is to grow our clients' assets through the disciplined application of our investment philosophy and process.

## US Real Estate Securities – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return of the USD I Accumulating Class was -3.95%. Over the same period, the benchmark index, the FTSE NAREIT All Equity REITs Index (Total Return, Net of Tax, USD) (the Index), returned -2.78%. (Performance data quoted represent past performance, and do not indicate future results. Total returns shown are net of all fees and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- Strong consumer trends, stable labour market and corporate earnings exceeding expectations drove the rally in the first quarter. Higher than expected inflation readings in April sent stocks and bonds lower at the start of the second quarter, only to pick back up in May as the outlook for inflation started to look more favourable.
- Investor sentiment turned negative toward the end of the reporting period as investors questioned timing and scale of interest rate cuts and if the economy can grow at a moderate pace without dipping into recessionary territory.
- All told, the large-cap S&P 500 Index returned 15.05% during the reporting period. In contrast, the FTSE NAREIT All Equity REITs Index returned -2.78%. Real estate securities were negatively impacted by rising interest rates.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Security selection within Health Care
  - Security selection within Apartments
  - Underweight to Industrial and overweight to Apartments
- Detractors from relative returns:
  - Security selection within Office
  - Security selection within Shopping Centers
  - Overweight to Telecommunication REITs and an underweight to Data Centers

### Overview of investment activities during the reporting period

- While the Portfolio's sector positioning is mainly driven by bottom-up stock selection, at the end of the reporting period its largest overweight allocations versus the benchmark were to Manufactured Homes and Self-Storage. In contrast, the Portfolio's largest sector underweights relative to the benchmark were to the Industrial and Lodging/Resorts sectors.

The 10 Year Treasury rose 82 basis points (bps) through late April to hit 4.7 largely on stronger economic data year to date, subsequently dropping 31bps by end of the second quarter on better inflation readings. Expectations remain that high inflation is connected with lagged increases related to housing, healthcare, and insurance vs. 'reheating' inflation. While it's hard to determine the timing and scale of rate cuts, we remain cautious as higher rates continue to weigh on a weakening consumer, who is seeing reduced savings and slower job growth, slower economic growth, pockets of elevated supply in certain sectors, and increased capital costs and expenses weighing on margins. We anticipate continued volatility driven by the macro-economic environment, rate environment, geopolitical risks, and the upcoming US presidential election. While lower rates are an absolute positive for REITs, we believe that the lack of interest rate stability is currently a greater hindrance on deal activity. This should benefit transaction markets and provide opportunities for well capitalised REITs, given liquidity and leverage levels. We remain focused on REITs with low leverage, diverse demand drivers, better fundamentals and visibility into earnings profiles. Experienced REITs with good performance and robust balance sheets should be able to cement their market leadership positions.

## US Small Cap – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 2.82%. Over the same period, the benchmark index, the Russell 2000 Index (Total Return, Net of Tax, USD) (the Index) returned 1.53%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- US economic growth remained resilient during the period, despite high interest rates. Investors remained focus on inflation data and the potential for rates to remain "higher for longer" continued to be a headwind for debt laden small-cap companies. Large-cap companies outperformed, aided by strong results from technology stocks—especially those with ties to AI.

### What affected the Portfolio's performance during the reporting period

- Contributors to relative returns:
  - Stock selection in the Industrials and Energy sectors. Within Industrials, our Professional Services names added the most value. Within Energy, many of our names outperformed.
  - An overweight to Technology and lack of Real Estate Investment Trust names was rewarded.
  - Individual stocks that contributed to absolute performance included Kirby Corp., Fair Isaac Corp. and Texas Roadhouse, Inc.
- Detractors from relative returns:
  - Stock selection in the Technology and Health Care sectors. Within Technology, our names in the Semiconductor & Semiconductor Equipment industry were headwinds for returns. Our lack of exposure to AI-related Super Micro Computer hurt relative performance. The company had an unusually large position in the Index (1.6%) at the end of June and was up over 180% in the first six months of the year. Super Micro was removed from the Index during its yearly reconstitution at the end of June. Within Health Care, the Portfolio's pharmaceutical supply names underperformed.
  - The Portfolio's lack of exposure to the Biotechnology industry within the Health Care sector was a modest drag on relative performance.
  - Individual stocks that were negative for the Portfolio's absolute performance included Qualys, Inc., Pool Corp. and Lattice Semiconductor Corp.

### Overview of investment activities during the reporting period

- At the end of the reporting period our largest sector overweights were Industrials and IT and the largest underweights relative to the benchmark were Health Care and Financials.

The Federal Reserve (Fed) has been focused on restoring price stability with the goal of suppressing demand to bring inflation under control. Despite high rates, overall economic activity has remained fairly stable, although some indicators suggest a moderation of economic momentum. Equity markets have remained highly sensitive to Fed commentary, inflation-related data points, and other economic indicators. While higher interest rates have made financing more challenging, there has been optimism for potential rate cuts later in the year, which has contributed to some easing in financial conditions and encouraged more risk-taking. We remain confident that our high-quality Portfolio of businesses with attractive financial characteristics, differentiated and durable business models, and sustainable earnings growth is well positioned to weather these uncertain times and deliver above-average risk-adjusted returns.



## US Small Cap Intrinsic Value – Investment Manager's Report

For the six-month reporting period ended 30 June 2024, the total return for the USD I Accumulating Class was 1.88%. Over the same period, the benchmark index, the Russell 2000 Value Index (Total Return, Net of Tax, USD) (the Index) returned -1.16%. (Performance data quoted represent past performance and do not indicate future results. Total returns shown are net of all fees and expenses and include the reinvestment of income dividends and other distributions, if any).

### Macroeconomic, market and asset class conditions during the reporting period

- We believe the market advance is narrowing. For many companies and most indices, we have robust historical performance data through periods of economic growth, contraction, financial shocks and various interest rate regimes. We also have detailed stock specific data sets on company earnings during these cycles. Many believe they can compile a reasonably accurate set of indicators when a company or its asset class should be bought or sold. Fundamental knowledge of a company's products and its management remains critically important over the very long term, but short-term performance is increasingly driven by where investors believe we are headed in the interest rate and economic cycle.
- The direction of these two cycles is debatable and as a result most stock indexes are trading in a narrow range. Amid the uncertainty of where rates and the economy are headed, the one widely held belief is that the dawn of AI driven disruption is here, and a handful of large cap companies seem uniquely positioned to profit enormously from new innovative products. In our view, these stocks are hard to price simply because we just don't have enough data.
- Without sufficient financial history, bullish analysts and momentum investors can and will extrapolate potential earnings growth from extremely small data sets (one year of NVIDIA sales and earnings growth). One data point seems relevant. Compare Cisco in the dot-com bubble era with NVIDIA today. There are many common threads. Back in 2000 investors and analysts believed that the internet was going to revolutionise business, create untold new opportunities and reshape our personal lives. They were right and Cisco, the leading provider of IP products, played a significant role and continues to contribute significantly to its evolution. Today the same argument for disruption and opportunity is being made for AI and its leading building block company – NVIDIA. AI adherents believe the technology will redefine business processes and create hosts of new products and services. Is Cisco a harbinger for what lies ahead for NVIDIA investors? The meteoric growth in sales, profitability and market value looks eerily similar. Is one data point enough for a reliable correlation? With most companies and small cap stocks, years of data together with correlations to the interest rate and economic cycle are setting the valuation parameters. With NVIDIA it's largely based on one year of performance that earnings and profits will continue robust growth.

### What affected the Portfolio's performance during the reporting period

- Contributors to total returns:
  - AI will surely impact many businesses positively and perhaps some adversely. Several portfolio companies are already benefiting from the robust level of capital spending made by cloud providers as they invest in AI servers, several citing growing demand for their products.
  - More significantly electric power prices are up as data centers will require more baseload power, benefiting some portfolio holdings in Utilities.
- Detractors from total returns:
  - Uncertainty about financing and future strategic direction have hurt several portfolio companies in various sectors.

### Overview of investment activities during the reporting period

- We eliminated lower conviction positions and trimmed some of our winners. Proceeds were redeployed into the Utilities sector as well as other attractively valued existing names.
- We remain hesitant to buy regional banks and are conservative with our introduction of new ideas.

Headed into this year's election, our analysis suggests the Portfolio is evenly exposed to the policy priorities of both parties and not tilted to any one agenda. Inflation and its impact on rates is perhaps the relevant issue and both Democrats and Republicans show little willingness to tackle entitlements. In our opinion spending at 24% of GDP is historically high and narrowing the gap with revenues will require significant anti-growth tax policies. With no one willing to address the issue one wonders if credit markets force them. Should we experience a rate tantrum, the outlook for equities over the short term is not promising.

## 5G Connectivity - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 96.45% (31 December 2023: 94.92%)</b>			
<b>Euro</b>			
23,043	ASM International NV	17,626,669	1.50
18,090	ASML Holding NV	18,450,491	1.57
70,527	BE Semiconductor Industries NV	11,790,428	1.00
489,212	Deutsche Telekom AG	12,305,774	1.05
411,250	Infineon Technologies AG	15,104,273	1.29
	<b>Total Euro</b>	<b>75,277,635</b>	<b>6.41</b>
<b>Hong Kong Dollar</b>			
6,481,800	Xiaomi Corp Class B	13,628,963	1.16
	<b>Total Hong Kong Dollar</b>	<b>13,628,963</b>	<b>1.16</b>
<b>Japanese Yen</b>			
969,600	Advantest Corp	39,301,292	3.35
45,000	Disco Corp	17,143,681	1.46
999,400	Murata Manufacturing Co Ltd	20,699,813	1.76
1,833,800	Renesas Electronics Corp	34,783,858	2.96
25,800	Tokyo Electron Ltd	5,648,684	0.48
	<b>Total Japanese Yen</b>	<b>117,577,328</b>	<b>10.01</b>
<b>New Taiwan Dollar</b>			
279,000	Asia Vital Components Co Ltd	6,533,091	0.56
4,470,000	Hon Hai Precision Industry Co Ltd	29,430,141	2.50
856,000	MediaTek Inc	36,866,554	3.14
1,899,000	Taiwan Semiconductor Manufacturing Co Ltd	56,262,859	4.79
	<b>Total New Taiwan Dollar</b>	<b>129,092,645</b>	<b>10.99</b>
<b>South Korean Won</b>			
220,101	SK Hynix Inc	37,353,037	3.18
	<b>Total South Korean Won</b>	<b>37,353,037</b>	<b>3.18</b>
<b>United States Dollar</b>			
149,734	Advanced Micro Devices Inc	24,288,352	2.07
277,817	Amazon.com Inc	53,688,135	4.57
342,849	Amphenol Corp Class A	23,097,737	1.97
57,712	Analog Devices Inc	13,173,341	1.12
68,557	AppLovin Corp Class A	5,705,314	0.49
37,153	Arista Networks Inc	13,021,383	1.11
245,829	ARM Holdings Plc ADR	40,222,541	3.42
86,841	Astera Labs Inc	5,254,749	0.45

## 5G Connectivity - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 96.45% (31 December 2023: 94.92%) (continued)</b>			
<b>United States Dollar (continued)</b>			
22,364	Broadcom Inc	35,906,073	3.06
56,604	Cadence Design Systems Inc	17,419,881	1.48
339,999	Celestica Inc	19,492,143	1.66
103,485	Datadog Inc Class A	13,420,970	1.14
119,601	Dell Technologies Inc Class C	16,494,174	1.40
77,080	Dexcom Inc	8,739,330	0.74
116,015	DoorDash Inc Class A	12,620,112	1.07
539,030	DraftKings Inc Class A	20,574,775	1.75
523,937	Flex Ltd	15,450,902	1.32
12,089	HubSpot Inc	7,129,971	0.61
76,375	International Business Machines Corp	13,209,056	1.13
41,294	Intuitive Surgical Inc	18,369,636	1.56
14,573	Lam Research Corp	15,518,059	1.32
88,231	Meta Platforms Inc Class A	44,487,835	3.79
131,743	Micron Technology Inc	17,328,157	1.48
80,139	Microsoft Corp	35,818,126	3.05
21,295	Netflix Inc	14,371,570	1.22
42,230	Nutanix Inc Class A	2,400,775	0.20
494,609	NVIDIA Corp	61,103,996	5.20
58,598	Palo Alto Networks Inc	19,865,308	1.69
142,354	QUALCOMM Inc	28,354,070	2.41
90,550	Salesforce Inc	23,280,405	1.98
25,196	ServiceNow Inc	19,820,937	1.69
93,803	Take-Two Interactive Software Inc	14,585,428	1.24
15,459	Texas Instruments Inc	3,007,239	0.26
155,642	T-Mobile US Inc	27,421,008	2.33
295,401	Vertiv Holdings Co Class A	25,572,865	2.18
252,448	Western Digital Corp	19,127,985	1.63
47,955	Workday Inc Class A	10,720,820	0.91
<b>Total United States Dollar</b>		<b>760,063,158</b>	<b>64.70</b>
<b>Total Equities *</b>		<b>1,132,992,766</b>	<b>96.45</b>
<b>Total Investments</b>		<b>1,132,992,766</b>	<b>96.45</b>

Forward Currency Contracts 0.12% (31 December 2023: 0.61%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 4,529,665	US\$ 2,990,053	18/07/2024	Goldman Sachs International	10	36,364	0.01
AUD 29,245,158	US\$ 19,006,919	18/07/2024	State Street Bank and Trust Co	1	532,722	0.05
AUD 1,003,202	US\$ 667,232	18/07/2024	UBS AG	3	3,039	0.00

## 5G Connectivity - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 0.12% (31 December 2023: 0.61%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>AUD Hedged Classes (continued)</i>						
AUD 6,025,562	US\$ 3,963,607	18/07/2024	Westpac Banking Corp	54	62,270	0.01
US\$ 109,475	AUD 163,412	18/07/2024	Goldman Sachs International	1	294	0.00
US\$ 338,711	AUD 505,552	18/07/2024	Westpac Banking Corp	4	935	0.00
<i>CHF Hedged Classes</i>						
CHF 131,972	US\$ 146,104	18/07/2024	State Street Bank and Trust Co	2	1,049	0.00
CHF 6,681	US\$ 7,372	18/07/2024	UBS AG	3	77	0.00
CHF 12,451	US\$ 13,827	18/07/2024	Westpac Banking Corp	5	56	0.00
US\$ 6,560	CHF 5,853	18/07/2024	UBS AG	3	34	0.00
US\$ 1,123	CHF 1,002	18/07/2024	Westpac Banking Corp	1	6	0.00
<i>CNY Hedged Classes</i>						
CNY 16,535	US\$ 2,268	18/07/2024	Westpac Banking Corp	1	1	0.00
US\$ 23,936	CNY 173,243	18/07/2024	UBS AG	5	174	0.00
US\$ 72,507	CNY 524,724	18/07/2024	Westpac Banking Corp	11	537	0.00
<i>EUR Hedged Classes</i>						
€ 89,805,729	US\$ 96,060,923	18/07/2024	Citibank NA	1	261,913	0.02
€ 1,312,743	US\$ 1,402,752	18/07/2024	Goldman Sachs International	1	5,255	0.00
€ 926,123	US\$ 990,428	18/07/2024	Standard Chartered Bank	1	2,903	0.00
€ 542,685	US\$ 581,563	18/07/2024	State Street Bank and Trust Co	1	504	0.00
€ 824,570	US\$ 883,418	18/07/2024	UBS AG	1	989	0.00
€ 12,386,919	US\$ 13,263,166	18/07/2024	Westpac Banking Corp	20	22,659	0.00
US\$ 1,583,024	€ 1,459,076	18/07/2024	Goldman Sachs International	2	18,065	0.00
US\$ 1,573,759	€ 1,457,841	18/07/2024	UBS AG	2	10,123	0.00
US\$ 11,582,920	€ 10,681,651	18/07/2024	Westpac Banking Corp	63	126,114	0.01
<i>GBP Hedged Classes</i>						
£ 9,700,267	US\$ 12,114,231	18/07/2024	Citibank NA	1	149,065	0.01
£ 497,625	US\$ 623,563	18/07/2024	Goldman Sachs International	2	5,546	0.00
£ 291,747	US\$ 365,092	18/07/2024	State Street Bank and Trust Co	2	3,741	0.00
£ 133,623	US\$ 167,684	18/07/2024	UBS AG	1	1,245	0.00
£ 548,964	US\$ 687,449	18/07/2024	Westpac Banking Corp	17	6,564	0.00
US\$ 422,835	£ 331,598	18/07/2024	Goldman Sachs International	2	3,622	0.00
US\$ 97,705	£ 77,273	18/07/2024	Standard Chartered Bank	1	15	0.00
US\$ 361,395	£ 285,040	18/07/2024	State Street Bank and Trust Co	1	1,040	0.00
US\$ 154,435	£ 121,356	18/07/2024	UBS AG	2	1,015	0.00
US\$ 704,615	£ 554,701	18/07/2024	Westpac Banking Corp	19	3,349	0.00
<i>HKD Hedged Classes</i>						
HKD 84,448,128	US\$ 10,814,042	18/07/2024	Citibank NA	2	7,866	0.00
HKD 1,481,262	US\$ 189,696	18/07/2024	Standard Chartered Bank	1	126	0.00
HKD 4,965,193	US\$ 635,984	18/07/2024	State Street Bank and Trust Co	4	299	0.00
HKD 5,719,679	US\$ 732,737	18/07/2024	UBS AG	5	231	0.00
HKD 25,669,047	US\$ 3,287,966	18/07/2024	Westpac Banking Corp	33	1,487	0.00

## 5G Connectivity - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

#### Forward Currency Contracts 0.12% (31 December 2023: 0.61%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>HKD Hedged Classes (continued)</i>						
US\$ 124,390	HKD 968,715	18/07/2024	State Street Bank and Trust Co	1	251	0.00
US\$ 134,814	HKD 1,051,587	18/07/2024	UBS AG	1	55	0.00
US\$ 2,108,949	HKD 16,445,792	18/07/2024	Westpac Banking Corp	20	1,444	0.00
<i>SGD Hedged Classes</i>						
SGD 1,546,123	US\$ 1,140,122	18/07/2024	Goldman Sachs International	2	1,612	0.00
SGD 226,709	US\$ 167,070	18/07/2024	State Street Bank and Trust Co	1	343	0.00
SGD 425,968	US\$ 313,791	18/07/2024	UBS AG	1	765	0.00
SGD 45,911,654	US\$ 33,891,693	18/07/2024	Westpac Banking Corp	17	11,765	0.00
US\$ 1,384,136	SGD 1,864,012	18/07/2024	Goldman Sachs International	4	7,656	0.00
US\$ 1,259,940	SGD 1,699,968	18/07/2024	UBS AG	3	4,598	0.00
US\$ 4,755,371	SGD 6,417,105	18/07/2024	Westpac Banking Corp	59	16,659	0.00
<i>ZAR Hedged Classes</i>						
US\$ 56,922	ZAR 1,038,926	18/07/2024	Goldman Sachs International	2	94	0.00
US\$ 126,794	ZAR 2,302,805	18/07/2024	Westpac Banking Corp	6	837	0.00
ZAR 19,685,320	US\$ 1,035,733	18/07/2024	Goldman Sachs International	12	41,016	0.01
ZAR 20,173,308	US\$ 1,073,535	18/07/2024	Westpac Banking Corp	54	29,907	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>1,388,296</b>	<b>0.12</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>1,134,381,062</b>	<b>96.57</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (0.05%) (31 December 2023: (0.10%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 794,815	US\$ 531,704	18/07/2024	Goldman Sachs International	1	(662)	(0.00)
AUD 373,418	US\$ 250,136	18/07/2024	Standard Chartered Bank	1	(643)	(0.00)
AUD 291,103	US\$ 194,654	18/07/2024	Westpac Banking Corp	7	(159)	(0.00)
US\$ 1,191,588	AUD 1,792,123	18/07/2024	Goldman Sachs International	4	(5,788)	(0.00)
US\$ 427,703	AUD 647,957	18/07/2024	UBS AG	3	(5,217)	(0.00)
US\$ 7,904,830	AUD 12,029,618	18/07/2024	Westpac Banking Corp	45	(132,551)	(0.01)
<i>CHF Hedged Classes</i>						
CHF 3,870	US\$ 4,342	18/07/2024	State Street Bank and Trust Co	3	(26)	(0.00)
CHF 4,178	US\$ 4,709	18/07/2024	UBS AG	2	(50)	(0.00)
CHF 8,024	US\$ 9,021	18/07/2024	Westpac Banking Corp	5	(73)	(0.00)
US\$ 1,722	CHF 1,557	18/07/2024	Citibank NA	1	(14)	(0.00)
US\$ 2,435	CHF 2,221	18/07/2024	State Street Bank and Trust Co	1	(41)	(0.00)

## 5G Connectivity - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

## Forward Currency Contracts (0.05%) (31 December 2023: (0.10%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>CHF Hedged Classes (continued)</i>						
US\$ 5,225	CHF 4,699	18/07/2024	UBS AG	3	(15)	(0.00)
US\$ 15,561	CHF 14,055	18/07/2024	Westpac Banking Corp	6	(111)	(0.00)
<i>CNY Hedged Classes</i>						
CNY 3,880,639	US\$ 536,868	18/07/2024	Westpac Banking Corp	20	(4,602)	(0.00)
<i>EUR Hedged Classes</i>						
€ 1,138,647	US\$ 1,241,336	18/07/2024	Citibank NA	1	(20,058)	(0.00)
€ 5,074,706	US\$ 5,467,841	18/07/2024	Goldman Sachs International	2	(24,869)	(0.00)
€ 2,422,264	US\$ 2,640,492	18/07/2024	Standard Chartered Bank	1	(42,447)	(0.01)
€ 1,791,051	US\$ 1,921,580	18/07/2024	State Street Bank and Trust Co	1	(555)	(0.00)
€ 7,407,236	US\$ 8,007,183	18/07/2024	UBS AG	6	(62,414)	(0.01)
€ 9,323,962	US\$ 10,103,631	18/07/2024	Westpac Banking Corp	33	(103,043)	(0.01)
US\$ 1,656,438	€ 1,546,947	18/07/2024	BNP Paribas	1	(2,770)	(0.00)
US\$ 5,197,721	€ 4,853,467	18/07/2024	UBS AG	3	(7,956)	(0.00)
US\$ 9,075,218	€ 8,496,706	18/07/2024	Westpac Banking Corp	16	(38,084)	(0.01)
<i>GBP Hedged Classes</i>						
£ 886,324	US\$ 1,127,531	18/07/2024	Goldman Sachs International	4	(7,020)	(0.00)
£ 206,080	US\$ 261,699	18/07/2024	State Street Bank and Trust Co	2	(1,168)	(0.00)
£ 414,256	US\$ 528,412	18/07/2024	UBS AG	3	(4,700)	(0.00)
£ 1,057,569	US\$ 1,343,771	18/07/2024	Westpac Banking Corp	21	(6,769)	(0.00)
US\$ 295,736	£ 237,470	18/07/2024	Citibank NA	1	(4,479)	(0.00)
US\$ 627,003	£ 506,376	18/07/2024	Goldman Sachs International	2	(13,170)	(0.00)
US\$ 77,371	£ 62,375	18/07/2024	Standard Chartered Bank	1	(1,485)	(0.00)
US\$ 695,703	£ 555,657	18/07/2024	State Street Bank and Trust Co	4	(6,770)	(0.00)
US\$ 540,508	£ 430,667	18/07/2024	Westpac Banking Corp	15	(3,951)	(0.00)
<i>HKD Hedged Classes</i>						
HKD 2,684,010	US\$ 344,601	18/07/2024	Goldman Sachs International	1	(649)	(0.00)
HKD 3,169,098	US\$ 406,364	18/07/2024	State Street Bank and Trust Co	3	(249)	(0.00)
HKD 3,020,941	US\$ 387,336	18/07/2024	UBS AG	1	(207)	(0.00)
HKD 44,733,268	US\$ 5,735,348	18/07/2024	Westpac Banking Corp	23	(2,841)	(0.00)
US\$ 274,194	HKD 2,140,872	18/07/2024	BNP Paribas	1	(156)	(0.00)
US\$ 93,766	HKD 732,284	18/07/2024	Goldman Sachs International	1	(76)	(0.00)
US\$ 400,612	HKD 3,127,143	18/07/2024	State Street Bank and Trust Co	3	(127)	(0.00)
US\$ 307,017	HKD 2,397,824	18/07/2024	UBS AG	2	(261)	(0.00)
US\$ 3,868,505	HKD 30,204,395	18/07/2024	Westpac Banking Corp	29	(2,142)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 3,071,711	US\$ 2,287,878	18/07/2024	Goldman Sachs International	3	(19,574)	(0.00)
SGD 1,616,779	US\$ 1,201,262	18/07/2024	Standard Chartered Bank	2	(7,351)	(0.00)
SGD 348,619	US\$ 257,950	18/07/2024	State Street Bank and Trust Co	1	(512)	(0.00)
SGD 1,704,444	US\$ 1,264,991	18/07/2024	UBS AG	3	(6,346)	(0.00)
SGD 4,823,920	US\$ 3,575,220	18/07/2024	Westpac Banking Corp	29	(12,996)	(0.00)

## 5G Connectivity - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (0.05%) (31 December 2023: (0.10%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>SGD Hedged Classes (continued)</i>						
US\$ 577,306	SGD 784,672	18/07/2024	State Street Bank and Trust Co	1	(2,136)	(0.00)
US\$ 4,353,773	SGD 5,907,751	18/07/2024	Westpac Banking Corp	18	(8,805)	(0.00)
<i>ZAR Hedged Classes</i>						
US\$ 135,996	ZAR 2,593,314	18/07/2024	Goldman Sachs International	8	(5,853)	(0.00)
US\$ 1,249,833	ZAR 23,192,084	18/07/2024	Westpac Banking Corp	30	(18,728)	(0.00)
ZAR 856,332	US\$ 47,107	18/07/2024	Goldman Sachs International	4	(268)	(0.00)
ZAR 27,412,625	US\$ 1,515,677	18/07/2024	Westpac Banking Corp	10	(16,259)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(607,196)</b>	<b>(0.05)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(607,196)</b>	<b>(0.05)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>1,133,773,866</b>	<b>96.52</b>
<b>Other Net Assets</b>	<b>40,958,626</b>	<b>3.48</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>1,174,732,492</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	1,132,992,766	95.20
∞ Financial derivative instruments that are traded OTC	781,100	0.07
<b>Total Investments</b>	<b>1,133,773,866</b>	<b>95.27</b>

## Absolute Return Multi Strategy - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 0.00% (31 December 2023: 100.00%)</b>			
<b>United States Dollar</b>			
1,356	Clementia Pharmaceuticals Inc <sup>†</sup>	0	0.00
1,250	Tobira Therapeutics Inc <sup>†</sup>	0	0.00
<b>Total Equities</b>		<b>0</b>	<b>0.00</b>
<b>Total Investments</b>		<b>0</b>	<b>0.00</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>0</b>	<b>0.00</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>0</b>	<b>0.00</b>
<b>Other Net Assets</b>	<b>0</b>	<b>0.00</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>0</b>	<b>0.00</b>

Portfolio Analysis	US\$	% of Total Assets
<sup>†</sup> Other transferable securities and/or money market instruments	0	0.00
<b>Total Investments</b>	<b>0</b>	<b>0.00</b>



## China A-Share Equity - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value CNY	% of Net Assets
<b>Equities 97.13% (31 December 2023: 94.84%)</b>			
<b>Chinese Yuan Renminbi</b>			
1,082	Anji Microelectronics Technology Shanghai Co Ltd Class A	136,116	0.94
35,200	Baoshan Iron & Steel Co Ltd Class A	234,080	1.62
4,800	Beijing New Building Materials Plc Class A	142,368	0.99
3,100	Beijing Tongrentang Co Ltd Class A	118,451	0.82
700	BYD Co Ltd Class A	175,175	1.21
85,700	China Construction Bank Corp Class A	634,180	4.39
12,200	China Galaxy Securities Co Ltd Class A	132,492	0.92
8,900	China Merchants Bank Co Ltd Class A	304,291	2.11
20,500	China Yangtze Power Co Ltd Class A	592,860	4.10
30,000	CMOC Group Ltd Class A	255,000	1.76
1,200	Contemporary Amperex Technology Co Ltd Class A	216,036	1.49
12,900	COSCO SHIPPING Energy Transportation Co Ltd Class A	201,369	1.39
2,822	Dizal Jiangsu Pharmaceutical Co Ltd Class A	103,962	0.72
13,500	Dongfang Electric Corp Ltd Class A	249,075	1.72
15,200	First Tractor Co Ltd Class A	240,312	1.66
17,600	Foxconn Industrial Internet Co Ltd Class A	482,240	3.34
8,300	Fuyao Glass Industry Group Co Ltd Class A	397,570	2.75
12,422	GemPharmatech Co Ltd Class A	126,953	0.88
6,180	Hangcha Group Co Ltd Class A	121,375	0.84
8,400	Henan Shuanghui Investment & Development Co Ltd Class A	199,668	1.38
14,300	Inner Mongolia ERDOS Resources Co Ltd Class A	141,856	0.98
13,400	Inner Mongolia Yili Industrial Group Co Ltd Class A	346,256	2.40
9,920	Jiangsu Hengrui Pharmaceuticals Co Ltd Class A	381,523	2.64
500	Kweichow Moutai Co Ltd Class A	733,695	5.08
7,600	Luxshare Precision Industry Co Ltd Class A	298,756	2.07
9,200	Midea Group Co Ltd Class A	593,400	4.11
4,704	NARI Technology Co Ltd Class A	117,412	0.81
5,800	Ningbo Sanxing Medical Electric Co Ltd Class A	203,000	1.40
7,400	Ping An Insurance Group Co of China Ltd Class A	306,064	2.12
1,361	Piotech Inc Class A	163,470	1.13
32,500	Poly Developments & Holdings Group Co Ltd Class A	284,700	1.97
9,000	Sany Heavy Industry Co Ltd Class A	148,500	1.03
4,000	Shandong Himile Mechanical Science & Technology Co Ltd Class A	152,680	1.06
5,300	Shanghai Huace Navigation Technology Ltd Class A	158,205	1.09
600	Shanxi Xinghuacun Fen Wine Factory Co Ltd Class A	126,528	0.88
2,900	Shenzhen Inovance Technology Co Ltd Class A	148,770	1.03
1,722	Shenzhen Mindray Bio-Medical Electronics Co Ltd Class A	500,947	3.47
28,300	Shenzhen MTC Co Ltd Class A	136,123	0.94
11,700	Shenzhen Sunlord Electronics Co Ltd Class A	321,282	2.22
9,700	Shenzhen YUTO Packaging Technology Co Ltd Class A	248,223	1.72

## China A-Share Equity - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value CNY	% of Net Assets
<b>Equities 97.13% (31 December 2023: 94.84%) (continued)</b>			
<b>Chinese Yuan Renminbi (continued)</b>			
10,100	Sinotruk Jinan Truck Co Ltd Class A	144,632	1.00
3,805	Suzhou Veichi Electric Co Ltd Class A	102,621	0.71
6,700	Tongwei Co Ltd Class A	128,037	0.89
3,708	Tsingtao Brewery Co Ltd Class A	269,831	1.87
5,000	Victory Giant Technology Huizhou Co Ltd Class A	161,300	1.12
2,700	Wanhua Chemical Group Co Ltd Class A	218,322	1.51
12,000	Weichai Power Co Ltd Class A	194,880	1.35
1,500	Will Semiconductor Co Ltd Shanghai Class A	149,055	1.03
2,075	Wuliangye Yibin Co Ltd Class A	265,683	1.84
3,300	Yankershop Food Co Ltd Class A	141,141	0.98
7,756	Yifeng Pharmacy Chain Co Ltd Class A	190,410	1.32
6,600	Zhejiang Jiemei Electronic & Technology Co Ltd Class A	132,528	0.92
7,700	Zhejiang Sanhua Intelligent Controls Co Ltd Class A	146,916	1.02
12,200	Zhejiang Weixing New Building Materials Co Ltd Class A	188,124	1.30
10,200	Zhejiang Xianju Pharmaceutical Co Ltd Class A	116,382	0.81
<b>Total Chinese Yuan Renminbi</b>		<b>13,124,825</b>	<b>90.85</b>
<b>Hong Kong Dollar</b>			
6,000	HUTCHMED China Ltd	154,295	1.07
3,500	Innovent Biologics Inc	120,443	0.83
4,000	Keymed Biosciences Inc	126,241	0.88
53,000	Sinotrans Ltd - H Shares	188,333	1.30
<b>Total Hong Kong Dollar</b>		<b>589,312</b>	<b>4.08</b>
<b>Singapore Dollar</b>			
24,000	Yangzijiang Shipbuilding Holdings Ltd	318,053	2.20
<b>Total Singapore Dollar</b>		<b>318,053</b>	<b>2.20</b>
<b>Total Equities *</b>		<b>14,032,190</b>	<b>97.13</b>
<b>Total Investments</b>		<b>14,032,190</b>	<b>97.13</b>
		<b>Fair Value CNY</b>	<b>% of Net Assets</b>
<b>Total Financial Assets at Fair Value through Profit or Loss</b>		<b>14,032,190</b>	<b>97.13</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>		<b>14,032,190</b>	<b>97.13</b>
<b>Other Net Assets</b>		<b>414,887</b>	<b>2.87</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>14,447,077</b>	<b>100.00</b>

## China A-Share Equity - Schedule of Investments (Continued)

Portfolio Analysis	CNY	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	14,032,190	94.06
<b>Total Investments</b>	<b>14,032,190</b>	<b>94.06</b>

## China Bond - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value CNY	% of Net Assets
<b>Corporate Bonds 46.30% (31 December 2023: 63.24%)</b>					
<b>Chinese Yuan Renminbi</b>					
10,000,000	Agricultural Bank of China Ltd**	3.10%	06/05/2030	10,095,840	5.32
500,000	Bank of Chengdu Co Ltd*	0.70%	03/03/2028	629,705	0.33
300,000	Bank of Hangzhou Co Ltd*	1.20%	29/03/2027	362,289	0.19
10,000,000	Central Huijin Investment Ltd**	2.80%	27/10/2026	10,165,780	5.35
450,000	China CITIC Bank Corp Ltd*	4.00%	04/03/2025	531,603	0.28
10,000,000	China Minmetals Corp**	2.54%	04/11/2025	10,066,255	5.30
500,000	China Southern Airlines Co Ltd*	0.80%	15/10/2026	619,925	0.33
340,000	Ecovacs Robotics Co Ltd*	1.00%	30/11/2027	362,933	0.19
5,000,000	Guotai Junan Securities Co Ltd**	3.16%	15/02/2026	5,087,315	2.68
450,000	Hangzhou First Applied Material Co Ltd*	0.30%	22/11/2028	478,593	0.25
650,000	LONGi Green Energy Technology Co Ltd*	0.80%	05/01/2028	661,355	0.35
700,000	Luxshare Precision Industry Co Ltd*	1.50%	03/11/2026	799,330	0.42
480,000	Tongwei Co Ltd*	0.60%	24/02/2028	507,677	0.27
<b>Total Chinese Yuan Renminbi</b>				<b>40,368,600</b>	<b>21.26</b>
<b>United States Dollar</b>					
200,000	China Overseas Grand Oceans Finance IV Cayman Ltd*	2.45%	09/02/2026	1,322,490	0.70
800,000	ENN Clean Energy International Investment Ltd**	3.38%	12/05/2026	5,569,559	2.93
250,000	Fortune Star BVI Ltd*	5.95%	19/10/2025	1,757,452	0.93
500,000	Guangzhou Metro Investment Finance BVI Ltd**	1.51%	17/09/2025	3,476,427	1.83
500,000	Haitong International Securities Group Ltd**	3.38%	19/07/2024	3,645,915	1.92
700,000	Huarong Finance II Co Ltd*	5.50%	16/01/2025	5,096,541	2.68
1,000,000	Lenovo Group Ltd*	5.83%	27/01/2028	7,379,156	3.89
500,000	Meituan**	0.00%	27/04/2028	3,292,683	1.73
300,000	Melco Resorts Finance Ltd*	5.25%	26/04/2026	2,117,998	1.12
500,000	Sands China Ltd**	4.05%	08/01/2026	3,534,858	1.86
500,000	Shanghai Port Group BVI Development 2 Co Ltd*	1.50%	13/07/2025	3,507,483	1.85
462,000	Studio City Finance Ltd**	6.00%	15/07/2025	3,367,117	1.77
500,000	Tencent Holdings Ltd*	3.98%	11/04/2029	3,470,271	1.83
<b>Total United States Dollar</b>				<b>47,537,950</b>	<b>25.04</b>
<b>Total Corporate Bonds</b>				<b>87,906,550</b>	<b>46.30</b>
<b>Government Bonds 44.81% (31 December 2023: 20.89%)</b>					
<b>Chinese Yuan Renminbi</b>					
4,000,000	Agricultural Development Bank of China	1.76%	26/02/2025	4,003,070	2.10
4,000,000	Agricultural Development Bank of China	2.74%	23/02/2027	4,084,210	2.15
16,000,000	China Development Bank	2.34%	05/01/2027	16,179,448	8.52
1,000,000	China Government Bond	1.99%	15/03/2026	1,005,797	0.53
1,000,000	China Government Bond	2.00%	15/06/2025	1,004,355	0.53

## China Bond - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value CNY	% of Net Assets
<b>Government Bonds 44.81% (31 December 2023: 20.89%) (continued)</b>					
<b>Chinese Yuan Renminbi (continued)</b>					
35,000,000	China Government Bond	2.04%	25/02/2027	35,236,530	18.56
5,000,000	China Government Bond	2.37%	20/01/2027	5,071,245	2.67
10,000,000	China Government Bond	2.39%	15/11/2026	10,145,085	5.34
7,000,000	China Government Bond	2.67%	25/05/2033	7,252,784	3.82
1,000,000	China Government Bond	3.00%	15/10/2053	1,123,260	0.59
<b>Total Government Bonds **</b>				<b>85,105,784</b>	<b>44.81</b>
<b>Total Investments</b>				<b>173,012,334</b>	<b>91.11</b>

### Forward Currency Contracts 0.52% (31 December 2023: 0.42%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain CNY	% of Net Assets
US\$ 2,350,000	CNY 17,042,549	09/07/2024	Standard Chartered Bank	2	103,226	0.05
<i>USD Hedged Classes</i>						
US\$ 18,815,821	CNY 135,719,164	13/09/2024	Westpac Banking Corp	2	873,826	0.47
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>977,052</b>	<b>0.52</b>

### Futures Contracts 0.05% (31 December 2023: 0.13%)

Number of Contracts	Description	Unrealised Gain CNY	% of Net Assets
22	US Treasury 2-Year Note (CBT) Future September 2024	70,100	0.03
10	US Treasury 5-Year Note (CBT) Future September 2024	33,082	0.02
<b>Total Unrealised Gain on Futures Contracts <sup>*</sup></b>			<b>103,182</b>

	Fair Value CNY	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>174,092,568</b>	<b>91.68</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (0.59%) (31 December 2023: (0.51%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss CNY	% of Net Assets
CNY 28,388,668	US\$ 4,008,901	09/07/2024	Citibank NA	1	(860,574)	(0.45)
CNY 21,054,449	US\$ 2,948,304	17/01/2025	Citibank NA	1	(148,592)	(0.08)
CNY 4,966,903	US\$ 687,660	09/07/2024	Standard Chartered Bank	2	(50,315)	(0.03)
CNY 14,420,100	US\$ 2,000,000	18/10/2024	Standard Chartered Bank	1	(58,280)	(0.03)
<i>EUR Hedged Classes</i>						
CNY 2,822	€ 365	18/07/2024	UBS AG	1	(34)	(0.00)
<i>GBP Hedged Classes</i>						
£ 21,165	CNY 194,549	13/09/2024	JPMorgan Chase Bank	1	(222)	(0.00)

## China Bond - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (0.59%) (31 December 2023: (0.51%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss CNY	% of Net Assets
<i>GBP Hedged Classes (continued)</i>						
£ 352	CNY 3,233	13/09/2024	Westpac Banking Corp	1	(1)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(1,118,018)</b>	<b>(0.59)</b>

	Fair Value CNY	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(1,118,018)</b>	<b>(0.59)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>172,974,550</b>	<b>91.09</b>
<b>Other Net Assets</b>	<b>16,927,055</b>	<b>8.91</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>189,901,605</b>	<b>100.00</b>

Portfolio Analysis	CNY	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	29,604,801	15.46
** Transferable securities and/or money market instruments dealt in on a regulated market	143,407,533	74.85
± Financial derivative instruments traded on a regulated market	103,182	0.05
∞ Financial derivative instruments that are traded OTC	(140,966)	(0.07)
<b>Total Investments</b>	<b>172,974,550</b>	<b>90.29</b>

## China Equity - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 95.43% (31 December 2023: 96.46%)</b>			
<b>Chinese Yuan Renminbi</b>			
1,163,500	Beijing New Building Materials Plc Class A	4,721,735	3.36
98,100	Changzhou Xingyu Automotive Lighting Systems Co Ltd Class A	1,504,320	1.07
85,000	Contemporary Amperex Technology Co Ltd Class A	2,095,538	1.49
175,000	Jiangsu Hengli Hydraulic Co Ltd Class A	1,115,850	0.79
2,650,053	Luxshare Precision Industry Co Ltd Class A	14,226,236	10.13
575,031	Midea Group Co Ltd Class A	5,073,782	3.61
3,750,016	Satellite Chemical Co Ltd Class A	9,223,982	6.57
400,058	Shandong Hualu Hengsheng Chemical Co Ltd Class A	1,457,982	1.04
58,000	Shenzhen Mindray Bio-Medical Electronics Co Ltd Class A	2,309,422	1.64
490,324	Shenzhen Sunlord Electronics Co Ltd Class A	1,840,299	1.31
125,071	Suzhou Maxwell Technologies Co Ltd Class A	2,045,288	1.46
575,059	Wanhua Chemical Group Co Ltd Class A	6,356,716	4.53
410,094	Yunnan Energy New Material Co Ltd Class A	1,776,523	1.27
700,022	Zhejiang Shuanghuan Driveline Co Ltd Class A	2,105,989	1.50
4,600,103	Zoomlion Heavy Industry Science & Technology Co Ltd Class A	4,834,180	3.44
<b>Total Chinese Yuan Renminbi</b>		<b>60,687,842</b>	<b>43.21</b>
<b>Hong Kong Dollar</b>			
1,175,000	Akeso Inc	5,665,460	4.04
625,200	Alibaba Group Holding Ltd	5,636,018	4.01
900,000	China Merchants Bank Co Ltd - H Shares	4,090,594	2.91
1,818,000	China Pacific Insurance Group Co Ltd - H Shares	4,425,050	3.15
1,600,000	China Resources Beer Holdings Co Ltd	5,383,422	3.83
194,000	Cowell e Holdings Inc	607,532	0.43
6,000,000	CSPC Pharmaceutical Group Ltd	4,779,348	3.40
1,700,000	Haier Smart Home Co Ltd - H Shares	5,667,036	4.04
437,500	Meituan Class B	6,220,066	4.43
532,400	Shenzhou International Group Holdings Ltd	5,201,788	3.71
285,000	Tencent Holdings Ltd	13,523,351	9.63
624,700	Zhuzhou CRRC Times Electric Co Ltd - H Shares	2,462,118	1.75
<b>Total Hong Kong Dollar</b>		<b>63,661,783</b>	<b>45.33</b>
<b>United States Dollar</b>			
130,803	Trip.com Group Ltd ADR	6,147,741	4.38
170,080	ZTO Express Cayman Inc ADR	3,529,160	2.51
<b>Total United States Dollar</b>		<b>9,676,901</b>	<b>6.89</b>
<b>Total Equities *</b>		<b>134,026,526</b>	<b>95.43</b>

## China Equity - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description		Fair Value US\$	% of Net Assets
<b>Participatory Notes 0.18% (31 December 2023: 0.00%)</b>				
<b>United States Dollar</b>				
61,500	Beijing New Building Materials Plc	25/10/2024	251,043	0.18
<b>Total Participatory Notes **</b>			<b>251,043</b>	<b>0.18</b>
<b>Total Investments</b>			<b>134,277,569</b>	<b>95.61</b>

Forward Currency Contracts 0.02% (31 December 2023: 0.31%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>CHF Hedged Classes</i>						
CHF 178,470	US\$ 197,511	18/07/2024	UBS AG	8	1,488	0.00
CHF 21,155	US\$ 23,466	18/07/2024	Westpac Banking Corp	9	122	0.00
US\$ 9,516	CHF 8,502	18/07/2024	UBS AG	5	35	0.00
US\$ 4,350	CHF 3,882	18/07/2024	Westpac Banking Corp	2	22	0.00
<i>EUR Hedged Classes</i>						
€ 13,941	US\$ 14,897	18/07/2024	Goldman Sachs International	1	56	0.00
€ 7,846,735	US\$ 8,393,926	18/07/2024	UBS AG	3	22,238	0.02
€ 74,423	US\$ 79,616	18/07/2024	Westpac Banking Corp	5	209	0.00
US\$ 27,670	€ 25,562	18/07/2024	Goldman Sachs International	2	253	0.00
US\$ 131,418	€ 121,112	18/07/2024	UBS AG	5	1,518	0.00
US\$ 128,885	€ 119,213	18/07/2024	Westpac Banking Corp	12	1,022	0.00
<i>GBP Hedged Classes</i>						
£ 10,276	US\$ 12,920	18/07/2024	UBS AG	1	71	0.00
US\$ 13,497	£ 10,666	18/07/2024	Westpac Banking Corp	1	13	0.00
<i>SGD Hedged Classes</i>						
SGD 37,480	US\$ 27,640	18/07/2024	Goldman Sachs International	3	38	0.00
SGD 7,902,106	US\$ 5,834,004	18/07/2024	Westpac Banking Corp	11	1,305	0.00
US\$ 15,516	SGD 20,901	18/07/2024	Goldman Sachs International	2	81	0.00
US\$ 91,680	SGD 123,596	18/07/2024	UBS AG	5	410	0.00
US\$ 76,053	SGD 102,608	18/07/2024	Westpac Banking Corp	14	282	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>29,163</b>	<b>0.02</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>134,306,732</b>	<b>95.63</b>

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.02%) (31 December 2023: (0.24%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>CHF Hedged Classes</i>						
CHF 3,407	US\$ 3,837	18/07/2024	UBS AG	2	(38)	(0.00)



## China Equity - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (0.02%) (31 December 2023: (0.24%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>CHF Hedged Classes (continued)</i>						
CHF 9,543	US\$ 10,699	18/07/2024	Westpac Banking Corp	3	(58)	(0.00)
US\$ 5,634	CHF 5,085	18/07/2024	Goldman Sachs International	2	(35)	(0.00)
US\$ 19,078	CHF 17,266	18/07/2024	UBS AG	6	(174)	(0.00)
US\$ 5,791	CHF 5,239	18/07/2024	Westpac Banking Corp	4	(49)	(0.00)
<i>EUR Hedged Classes</i>						
€ 107,139	US\$ 115,420	18/07/2024	Goldman Sachs International	3	(506)	(0.00)
€ 187,575	US\$ 203,094	18/07/2024	UBS AG	6	(1,907)	(0.00)
€ 79,931	US\$ 86,674	18/07/2024	Westpac Banking Corp	7	(943)	(0.00)
US\$ 58,504	€ 54,782	18/07/2024	Goldman Sachs International	2	(254)	(0.00)
US\$ 6,582,117	€ 6,153,014	18/07/2024	UBS AG	3	(17,415)	(0.02)
US\$ 38,776	€ 36,239	18/07/2024	Westpac Banking Corp	6	(93)	(0.00)
<i>GBP Hedged Classes</i>						
£ 500	US\$ 633	18/07/2024	Westpac Banking Corp	2	(1)	(0.00)
US\$ 138	£ 110	18/07/2024	UBS AG	1	(1)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 28,378	US\$ 21,092	18/07/2024	UBS AG	2	(136)	(0.00)
SGD 234,048	US\$ 173,685	18/07/2024	Westpac Banking Corp	13	(852)	(0.00)
US\$ 22,676	SGD 30,767	18/07/2024	Goldman Sachs International	1	(44)	(0.00)
US\$ 4,764,525	SGD 6,453,452	18/07/2024	Westpac Banking Corp	10	(1,025)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(23,531)</b>	<b>(0.02)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(23,531)</b>	<b>(0.02)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>134,283,201</b>	<b>95.61</b>
<b>Other Net Assets</b>	<b>6,154,079</b>	<b>4.39</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>140,437,280</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	134,026,526	94.80
** Transferable securities and/or money market instruments dealt in on a regulated market	251,043	0.18
<sup>∞</sup> Financial derivative instruments that are traded OTC	5,632	0.00
<b>Total Investments</b>	<b>134,283,201</b>	<b>94.98</b>

## Climate Innovation – Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 95.46% (31 December 2023: 96.88%)</b>			
<b>Chinese Yuan Renminbi</b>			
1,000	Contemporary Amperex Technology Co Ltd Class A	24,653	0.78
3,500	Shenzhen Inovance Technology Co Ltd Class A	24,565	0.77
<b>Total Chinese Yuan Renminbi</b>		<b>49,218</b>	<b>1.55</b>
<b>Euro</b>			
644	Arkema SA	56,162	1.76
53	ASML Holding NV	54,056	1.70
1,546	DSM-Firmenich AG	174,218	5.47
947	Heidelberg Materials AG	97,969	3.08
5,431	Iberdrola SA	70,519	2.22
862	Infineon Technologies AG	31,659	0.99
4,762	Stellantis NV	94,209	2.96
<b>Total Euro</b>		<b>578,792</b>	<b>18.18</b>
<b>Hong Kong Dollar</b>			
3,000	BYD Co Ltd - H Shares	89,115	2.80
<b>Total Hong Kong Dollar</b>		<b>89,115</b>	<b>2.80</b>
<b>Japanese Yen</b>			
7,000	Hitachi Ltd	157,644	4.95
<b>Total Japanese Yen</b>		<b>157,644</b>	<b>4.95</b>
<b>New Taiwan Dollar</b>			
2,000	Taiwan Semiconductor Manufacturing Co Ltd	59,255	1.86
<b>Total New Taiwan Dollar</b>		<b>59,255</b>	<b>1.86</b>
<b>South Korean Won</b>			
2,280	Kia Corp	213,343	6.70
590	L&F Co Ltd	57,993	1.82
<b>Total South Korean Won</b>		<b>271,336</b>	<b>8.52</b>
<b>Swiss Franc</b>			
1,010	ABB Ltd	55,996	1.76
<b>Total Swiss Franc</b>		<b>55,996</b>	<b>1.76</b>
<b>United States Dollar</b>			
220	Albemarle Corp	21,014	0.66
178	Applied Materials Inc	42,006	1.32
324	Autoliv Inc	34,665	1.09
89	Builders FirstSource Inc	12,319	0.39

## Climate Innovation – Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 95.46% (31 December 2023: 96.88%) (continued)</b>			
<b>United States Dollar (continued)</b>			
202	Cadence Design Systems Inc	62,166	1.95
1,051	CRH Plc	78,804	2.48
96	DR Horton Inc	13,529	0.43
299	Emerson Electric Co	32,938	1.03
355	First Solar Inc	80,038	2.51
5,164	GFL Environmental Inc	201,035	6.31
945	Howmet Aerospace Inc	73,360	2.30
727	Ingersoll Rand Inc	66,041	2.07
186	ITT Inc	24,027	0.76
1,948	NEXTracker Inc Class A	91,322	2.87
3,044	nVent Electric Plc	233,201	7.33
367	NXP Semiconductors NV	98,756	3.10
906	ON Semiconductor Corp	62,106	1.95
787	Procure Technologies Inc	52,186	1.64
735	Quanta Services Inc	186,756	5.87
1,798	Sunrun Inc	21,324	0.67
101	Synopsys Inc	60,101	1.89
431	Trane Technologies Plc	141,769	4.45
650	Xylem Inc	88,160	2.77
<b>Total United States Dollar</b>		<b>1,777,623</b>	<b>55.84</b>
<b>Total Equities *</b>		<b>3,038,979</b>	<b>95.46</b>
<b>Total Investments</b>		<b>3,038,979</b>	<b>95.46</b>
		<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Financial Assets at Fair Value through Profit or Loss</b>		<b>3,038,979</b>	<b>95.46</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>		<b>3,038,979</b>	<b>95.46</b>
<b>Other Net Assets</b>		<b>144,614</b>	<b>4.54</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>3,183,593</b>	<b>100.00</b>
<b>Portfolio Analysis</b>		<b>US\$</b>	<b>% of Total Assets</b>
* Transferable securities and/or money market instruments admitted to an official stock exchange listing		3,038,979	95.01
<b>Total Investments</b>		<b>3,038,979</b>	<b>95.01</b>

## CLO Income - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Treasury Bills 4.52% (31 December 2023: 2.69%)</b>					
<b>United States Dollar</b>					
20,000,000	United States Treasury Bill	0.00%	11/07/2024	19,970,852	4.52
<b>Total Treasury Bills **</b>				<b>19,970,852</b>	<b>4.52</b>
<b>Asset Backed Securities 93.42% (31 December 2023: 86.02%)</b>					
<b>Euro</b>					
1,750,000	Adagio X Eur CLO DAC Series X-X Class ER	12.26%	20/10/2037	1,952,848	0.44
1,700,000	Aqueduct European CLO 6-2021 DAC Series 2021-6X Class E	10.04%	15/12/2034	1,848,004	0.42
1,400,000	Aqueduct European CLO 7-2022 DAC Series 2022-7X Class E	10.91%	15/03/2036	1,514,571	0.34
3,000,000	Aqueduct European CLO 8 DAC Series 2024-8X Class E	10.33%	15/07/2037	3,276,991	0.74
1,000,000	Arbour CLO VI DAC Series 6X Class E	9.61%	15/11/2031	1,085,043	0.25
1,470,000	Ares European CLO X DAC Series 10X Class F Class F	10.98%	15/10/2031	1,545,647	0.35
1,050,000	Armada Euro CLO I DAC Series 1X Class ER	9.98%	24/10/2033	1,139,364	0.26
1,500,000	Armada Euro CLO V DAC Series 5X Class E	9.83%	28/07/2034	1,627,002	0.37
3,000,000	Armada Euro CLO VI DAC Series 6X Class D	7.47%	15/07/2037	3,216,857	0.73
3,000,000	Armada Euro CLO VI DAC Series 6X Class E	10.36%	15/07/2037	3,185,509	0.72
2,000,000	Armada Euro CLO VI DAC Series 6X Class F	12.11%	15/07/2037	2,006,316	0.45
3,000,000	Aurium CLO III DAC Series 3X Class E Class E	8.82%	16/04/2030	3,182,818	0.72
1,200,000	Aurium CLO VI DAC Series 6X Class ER	9.86%	22/05/2034	1,295,014	0.29
1,767,000	Aurium CLO VII DAC Series 7X Class E	9.69%	15/05/2034	1,927,914	0.44
2,000,000	Avoca Capital CLO X Ltd Series 10X Class ERR Class ERR	9.61%	15/04/2035	2,178,273	0.49
1,000,000	Avoca CLO XII DAC Series 12X Class ERR	9.91%	15/04/2034	1,085,712	0.25
1,500,000	Avoca CLO XIII DAC Series 13X Class ERR	9.91%	15/04/2034	1,630,428	0.37
3,232,000	Avoca CLO XVII DAC Series 17X Class ER Class ER	10.29%	15/10/2032	3,485,155	0.79
3,000,000	Avoca CLO XXIII DAC Series 23X Class E	9.45%	15/04/2034	3,239,863	0.73
1,400,000	Avoca CLO XXIV DAC Series 24X Class ER	9.68%	15/07/2034	1,513,398	0.34
1,000,000	Avoca CLO XXIX DAC Series 29X Class F	12.02%	15/04/2037	1,069,486	0.24
3,000,000	Avoca CLO XXV DAC Series 25X Class F	12.39%	15/10/2034	3,209,866	0.73
1,400,000	Avoca CLO XXVI Designated Activity Co Series 26X Class F	12.81%	15/04/2035	1,513,699	0.34
3,000,000	Avoca CLO XXX DAC Series 30X Class E	10.43%	15/07/2037	3,284,671	0.74
2,500,000	Avoca CLO XXX DAC Series 30X Class F	12.04%	15/07/2037	2,613,594	0.59
1,500,000	Avoca Static CLO I DAC Series 1X Class E	10.57%	15/10/2030	1,633,248	0.37
1,000,000	Bain Capital Euro CLO 2022-1 DAC Series 2022-1X Class E	10.89%	19/10/2034	1,083,871	0.25
2,000,000	Bain Capital Euro CLO 2023-1 DAC Series 2023-1X Class E	10.99%	25/10/2037	2,204,391	0.50
1,100,000	Bain Capital Euro CLO 2023-1 DAC Series 2023-1X Class F	12.65%	25/10/2037	1,184,519	0.27
3,100,000	BlackRock European CLO XIV DAC Series 14X Class E	11.36%	15/07/2036	3,418,313	0.77
1,000,000	BlackRock European CLO XIV DAC Series 14X Class F	13.91%	15/07/2036	1,092,259	0.25
2,500,000	Bridgepoint CLO VI DAC Series 6X Class E	10.47%	14/11/2036	2,722,767	0.62
1,010,000	CIFC European Funding CLO IV DAC Series 4X Class E	9.87%	18/08/2035	1,095,317	0.25

## CLO Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Asset Backed Securities 86.02% (31 December 2022: 81.77%) (continued)</b>					
<b>Euro (continued)</b>					
3,000,000	Contego CLO VIII DAC Series 8X Class ER Class ER	9.94%	25/01/2034	3,223,620	0.73
1,000,000	Contego CLO XII DAC Series 12X Class E	11.97%	25/01/2038	1,111,775	0.25
2,000,000	Contego CLO XII DAC Series 12X Class F	12.19%	25/01/2038	2,063,119	0.47
1,200,000	Cumulus Static CLO 2024-1 DAC Series 2024-1X Class E	10.07%	15/11/2033	1,297,544	0.29
2,000,000	CVC Cordatus Loan Fund VII DAC Series 7X Class ER	9.04%	15/09/2031	2,154,404	0.49
1,000,000	CVC Cordatus Loan Fund XI DAC Series 11X Class F Class F	10.96%	15/10/2031	1,049,592	0.24
1,850,000	CVC Cordatus Loan Fund XIX DAC Series 19X Class E	9.51%	23/12/2033	1,997,549	0.45
2,590,000	CVC Cordatus Loan Fund XV DAC Series 15X Class F	11.84%	26/08/2032	2,715,924	0.61
2,000,000	CVC Cordatus Loan Fund XVII DAC Series 17X Class ER	9.95%	18/11/2033	2,152,087	0.49
2,500,000	CVC Cordatus Loan Fund XVIII DAC Series 18X Class ER	9.92%	29/07/2034	2,713,933	0.61
1,000,000	CVC Cordatus Loan Fund XX DAC Series 20X Class E	9.31%	22/06/2034	1,079,225	0.24
1,700,000	CVC Cordatus Loan Fund XXIII DAC Series 23X Class E	11.14%	25/04/2036	1,861,233	0.42
1,500,000	CVC Cordatus Loan Fund XXIII DAC Series 23X Class F	13.24%	25/04/2036	1,650,160	0.37
1,400,000	CVC Cordatus Loan Fund XXVII DAC Series 27X Class F	14.07%	15/04/2035	1,568,714	0.36
3,000,000	CVC Cordatus Loan Fund XXXI DAC Series 31X Class E	10.38%	15/06/2037	3,273,833	0.74
1,000,000	CVC Cordatus Loan Fund XXXI DAC Series 31X Class F1	11.91%	15/06/2037	1,081,679	0.24
1,000,000	CVC Cordatus Loan Fund XXXI DAC Series 31X Class F2	12.39%	15/06/2037	1,039,736	0.24
3,000,000	Deer Park CLO DAC Series 1X Class ER	9.95%	15/10/2034	3,244,223	0.73
2,008,000	Euro-Galaxy VII CLO DAC Series 2019-7X Class DR	7.38%	25/07/2035	2,164,062	0.49
3,000,000	Euro-Galaxy VII CLO DAC Series 2019-7X Class ER	10.08%	25/07/2035	3,241,937	0.73
1,850,000	Fair Oaks Loan Funding I DAC Series 1X Class ER	9.78%	15/04/2034	1,990,332	0.45
1,500,000	Fair Oaks Loan Funding V DAC Series 5X Class E	10.49%	15/10/2036	1,653,875	0.37
2,000,000	Fernhill Park CLO DAC Series 1X Class E	10.47%	15/04/2037	2,179,683	0.49
2,000,000	Fernhill Park CLO DAC Series 1X Class F	12.27%	15/04/2037	2,170,610	0.49
2,200,000	Fidelity Grand Harbour CLO 2023-2 DAC Series 2023-2X Class E	10.56%	15/04/2038	2,405,350	0.54
1,300,000	Fidelity Grand Harbour CLO 2023-2 DAC Series 2023-2X Class F	12.16%	15/04/2038	1,390,150	0.31
2,000,000	Fidelity Grand Harbour CLO 2024-1 DAC Series 2024-1X Class D	0.00%	15/04/2038	2,143,500	0.49
2,350,000	Fidelity Grand Harbour CLO 2024-1 DAC Series 2024-1X Class E	0.00%	15/04/2038	2,512,316	0.57
1,500,000	Fidelity Grand Harbour CLO 2024-1 DAC Series 2024-1X Class F	0.00%	15/04/2038	1,527,244	0.35
2,000,000	GoldenTree Loan Management EUR CLO 2 DAC Series 2X Class F	11.35%	20/01/2032	2,158,319	0.49
1,500,000	GoldenTree Loan Management EUR CLO 3 DAC Series 3X Class E	9.81%	20/01/2032	1,628,593	0.37
2,750,000	GoldenTree Loan Management EUR CLO 4 DAC Series 4X Class ER	9.97%	20/07/2034	2,982,021	0.68
4,600,000	GoldenTree Loan Management EUR CLO 5 DAC Series 5X Class E	9.15%	20/04/2034	4,936,572	1.12
3,000,000	GoldenTree Loan Management EUR CLO 7 DAC Series 7X Class E	0.00%	20/07/2037	3,185,509	0.72
2,500,000	Harvest CLO XXIV DAC Series 24X Class ER	9.81%	15/07/2034	2,690,365	0.61
3,090,000	Harvest CLO XXIX DAC Series 29X Class ER	0.00%	15/07/2037	3,295,149	0.75
3,500,000	Harvest CLO XXVIII DAC Series 28X Class ER	10.83%	25/10/2034	3,823,091	0.87
2,500,000	Harvest CLO XXVIII DAC Series 28X Class F	13.48%	25/10/2034	2,736,650	0.62
3,250,000	Harvest CLO XXXII DAC Series 32X Class E	10.32%	25/07/2037	3,468,384	0.79

## CLO Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Asset Backed Securities 86.02% (31 December 2022: 81.77%) (continued)</b>					
<b>Euro (continued)</b>					
1,850,000	Harvest CLO XXXII DAC Series 32X Class F	11.94%	25/07/2037	1,865,756	0.42
1,000,000	Margay CLO I DAC Series 1X Class E	12.04%	15/07/2036	1,110,784	0.25
2,250,000	Margay CLO II DAC Series 2X Class E	10.17%	15/07/2037	2,411,525	0.55
1,000,000	Margay CLO II DAC Series 2X Class F	12.14%	15/07/2037	1,019,566	0.23
2,800,000	OAK Hill Credit Partners V Designated Activity Co Series 2016-5X Class ER	10.27%	21/01/2035	3,020,766	0.68
3,095,000	OAK Hill Credit Partners VIII DAC Series 2021-8X Class F	12.03%	18/04/2035	3,283,426	0.74
3,100,000	OCP Euro CLO 2019-3 DAC Series 2019-3X Class FR	12.49%	20/04/2033	3,341,137	0.76
4,465,000	OCP Euro CLO 2022-5 DAC Series 2022-5X Class E	10.37%	20/04/2035	4,853,277	1.10
1,251,000	OCP Euro CLO 2029-3 Ltd Series 2019-3X Class ER	9.92%	20/04/2033	1,352,159	0.31
1,485,000	Otranto Park CLO DAC Series 1X Class E	10.88%	15/05/2035	1,618,530	0.37
1,150,000	Otranto Park CLO DAC Series 1X Class F	12.88%	15/05/2035	1,250,092	0.28
1,000,000	Palmer Square European CLO 2022-1 DAC Series 2022-1X Class F	12.75%	21/01/2035	1,066,227	0.24
1,500,000	Palmer Square European CLO 2024-1 DAC Series 2024-1X Class D	7.51%	15/05/2037	1,638,064	0.37
3,250,000	Palmer Square European CLO 2024-1 DAC Series 2024-1X Class E	10.44%	15/05/2037	3,546,603	0.80
3,000,000	Palmer Square European CLO 2024-2 DAC Series 2024-2X Class D	0.00%	15/10/2037	3,216,857	0.73
4,000,000	Palmer Square European CLO 2024-2 DAC Series 2024-2X Class E	0.00%	15/10/2037	4,279,498	0.97
2,400,000	Providus CLO VII DAC Series 7X Class DR	0.00%	15/07/2038	2,572,200	0.58
3,000,000	Providus CLO VII DAC Series 7X Class ER	0.00%	15/07/2038	3,199,174	0.72
1,250,000	Providus CLO X DAC Series 10X Class E	10.54%	18/11/2038	1,370,928	0.31
4,000,000	RRE 11 Loan Management DAC Series 11X Class D	10.29%	31/03/2035	4,389,165	0.99
4,000,000	RRE 5 Loan Management DAC Series 5X Class DR	10.26%	15/01/2037	4,332,051	0.98
2,900,000	Sutton Park CLO DAC Series 1X Class E	10.76%	15/11/2031	3,066,683	0.69
2,800,000	Texas Debt Capital Euro CLO 2024-1 DAC Series 2024-1X Class E	10.27%	16/07/2038	2,988,146	0.68
2,500,000	Trinitas Euro CLO III DAC Series 3X Class ER	9.85%	20/07/2038	2,690,722	0.61
2,200,000	Trinitas Euro CLO III DAC Series 3X Class FR	11.98%	20/07/2038	2,268,176	0.51
3,000,000	Trinitas Euro CLO VII DAC Series 7X Class E	10.20%	25/07/2037	3,185,509	0.72
2,750,000	Trinitas Euro CLO VII DAC Series 7X Class F	11.88%	25/07/2037	2,778,413	0.63
1,650,000	Vesey Park CLO DAC Series 1X Class E	13.70%	16/11/2032	1,818,600	0.41
1,300,000	Voya Euro CLO IV DAC Series 4X Class FR	12.66%	15/10/2034	1,393,269	0.32
3,600,000	Voya Euro CLO V DAC Series 5X Class E	9.72%	15/04/2035	3,905,949	0.88
<b>Total Euro</b>				<b>236,458,042</b>	<b>53.51</b>
<b>United States Dollar</b>					
3,500,000	1988 CLO 5 Ltd Series 2024-5X Class E	11.63%	15/07/2037	3,500,000	0.79
2,000,000	AB BSL CLO 1 Ltd Series 2020-1X Class ER	12.16%	15/01/2035	2,018,309	0.46
1,000,000	AB BSL CLO 3 Ltd Series 2021-3A Class E Class E	12.54%	20/10/2034	1,009,080	0.23
1,000,000	AB BSL CLO 3 Ltd Series 2021-3X Class E	12.54%	20/10/2034	1,009,080	0.23
2,500,000	AB BSL CLO 4 Ltd Series 2023-4X Class E	13.48%	20/04/2036	2,606,526	0.59
3,800,000	AGL CLO 22 Ltd Series 2022-22X Class E	13.95%	20/10/2035	3,932,758	0.89
1,000,000	AGL CLO 25 Ltd Series 2023-25X Class E	13.98%	21/07/2036	1,049,808	0.24

## CLO Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Asset Backed Securities 86.02% (31 December 2022: 81.77%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,250,000	Aimco CLO 16 Ltd Series 2021-16X Class ER	10.92%	17/07/2037	1,250,000	0.28
1,500,000	Aimco CLO Series 2017-A Series 2017-AX Class FR	14.13%	20/04/2034	1,434,460	0.32
4,000,000	Apidos CLO XLVIII Ltd Series 2024-48X Class E	11.07%	25/07/2037	4,000,000	0.91
2,000,000	Apidos CLO XX Series 2015-20X Class DR	11.25%	16/07/2031	2,011,860	0.46
2,100,000	Apidos CLO XXIV Series 2016-24X Class DR	11.39%	20/10/2030	2,087,007	0.47
3,000,000	Apidos CLO XXXIV Series 2020-34X Class ER	12.09%	20/01/2035	3,026,563	0.68
1,000,000	Ares XLIX CLO Ltd Series 2018-49X Class E	11.29%	22/07/2030	982,928	0.22
2,000,000	Ares XXXVII CLO Ltd Series 2015-4X Class DR	11.71%	15/10/2030	2,014,231	0.46
4,000,000	Assurant CLO I Ltd Series 2018-2X Class E	11.74%	20/10/2031	4,014,323	0.91
1,000,000	Bain Capital CLO 2024-1 Ltd Series 2024-1X Class E	12.12%	16/04/2037	1,023,911	0.23
1,000,000	Bain Capital Credit CLO 2023-2 Ltd Series 2023-2X Class E	13.81%	18/07/2036	1,047,124	0.24
1,500,000	Bain Capital Credit CLO 2023-4 Ltd Series 2023-4X Class E	13.48%	21/10/2036	1,570,196	0.36
2,000,000	Bain Capital Credit CLO 2024-3 Ltd Series 2024-3X Class E	11.49%	16/07/2037	2,015,054	0.46
4,350,000	Ballyrock CLO 14 Ltd Series 2020-14X Class DR	11.15%	20/07/2037	4,350,000	0.98
2,825,000	Ballyrock CLO 2018-1 Ltd Series 2018-1X Class D	11.39%	20/04/2031	2,835,181	0.64
4,000,000	Ballyrock CLO 26 Ltd Series 2024-26X Class D	11.43%	25/07/2037	4,018,375	0.91
3,000,000	Bayswater Park CLO Ltd Series 2023-1X Class E	12.74%	20/01/2037	3,137,323	0.71
1,000,000	Benefit Street Partners CLO Ltd Series 2018-14X Class E	10.94%	20/04/2031	989,196	0.22
2,200,000	Benefit Street Partners CLO XXXIII Ltd Series 2023-33X Class E	12.29%	25/01/2036	2,240,053	0.51
2,500,000	Canyon Capital CLO 2023-1 Ltd Series 2023-1X Class E	13.28%	15/10/2036	2,600,045	0.59
3,000,000	Canyon CLO 2023-2 Ltd Series 2023-2X Class E	11.97%	15/05/2037	3,040,763	0.69
3,500,000	Captree Park CLO Ltd Series 2024-1X Class E	11.33%	20/07/2037	3,516,341	0.80
3,000,000	Carlyle Global Market Strategies Series 2014-2RX Class D	10.93%	15/05/2031	2,903,143	0.66
4,000,000	Cific Funding 2018-I Ltd Series 2018-1X Class E	10.59%	18/04/2031	3,975,501	0.90
3,000,000	Dryden 60 CLO Ltd Series 2018-60X Class E	11.16%	15/07/2031	2,926,543	0.66
1,250,000	Eaton Vance CLO 2015-1 Ltd Series 2015-1X Class ER	11.19%	20/01/2030	1,201,961	0.27
1,434,609	Eaton Vance CLO 2018-1 Ltd Series 2018-1X Class E	11.59%	15/10/2030	1,434,840	0.32
1,500,000	Flatiron CLO Ltd Series 2020-1X Class ER	11.73%	20/05/2036	1,513,073	0.34
1,905,000	Galaxy XXVI CLO Ltd Series 2018-26X Class E	11.44%	22/11/2031	1,910,135	0.43
4,400,000	GoldenTree Loan Management US CLO 14 Ltd Series 2022-14X Class E	13.05%	20/07/2035	4,458,993	1.01
3,000,000	GoldenTree Loan Management US CLO 18 Ltd Series 2023-18X Class E	12.90%	20/01/2037	3,124,913	0.71
3,750,000	GoldenTree Loan Management US CLO 20 Ltd Series 2024-20X Class E	11.23%	20/07/2037	3,767,547	0.85
2,000,000	GoldenTree Loan Management US CLO 21 Ltd Series 2024-21X Class E	11.03%	20/07/2037	2,015,154	0.46
1,000,000	GoldenTree Loan Management US CLO 21 Ltd Series 2024-21X Class F	13.16%	20/07/2037	1,000,901	0.23
1,588,000	GoldenTree Loan Management US CLO 4 Ltd Series 2019-4X Class F	11.98%	24/04/2031	1,489,010	0.34
1,400,000	GoldenTree Loan Management US CLO 5 Ltd Series 2019-5X Class F	12.16%	20/10/2032	1,340,512	0.30
3,000,000	GoldenTree Loan Management US CLO 9 Ltd Series 2021-9X Class ER	11.62%	20/04/2037	3,095,373	0.70
1,000,000	GoldenTree Loan Management US CLO 9 Ltd Series 2021-9X Class FR	13.78%	20/04/2037	987,355	0.22
3,250,000	Invesco US CLO 2024-1 Ltd Series 2024-1RX Class ER	12.72%	15/04/2037	3,337,299	0.76
3,000,000	Invesco US CLO 2024-2 Ltd Series 2024-2X Class E	11.97%	15/07/2037	3,041,499	0.69

## CLO Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Asset Backed Securities 86.02% (31 December 2022: 81.77%) (continued)</b>					
<b>United States Dollar (continued)</b>					
4,000,000	Invesco US CLO 2024-3 Ltd Series 2024-3X Class E	11.82%	20/07/2037	4,056,763	0.92
3,500,000	Juniper Valley Park CLO Ltd Series 2023-1X Class ER	0.00%	20/07/2036	3,500,000	0.79
2,000,000	Katayma CLO II Ltd Series 2024-2X Class E	12.62%	20/04/2037	2,038,441	0.46
750,000	KKR CLO 17 Ltd Series 17X Class E	12.95%	15/04/2034	746,306	0.17
1,702,500	Madison Park Funding XXX Ltd Series 2018-30X Class E	10.51%	15/04/2029	1,707,592	0.39
1,500,000	MidOcean Credit CLO XI Ltd Series 2022-11X Class ER	14.08%	18/10/2033	1,530,513	0.35
2,000,000	Midocean Credit CLO XV Ltd Series 2024-15X Class E	11.59%	21/07/2037	2,009,703	0.45
4,000,000	Oaktree CLO 2024-26 Ltd Series 2024-26X Class E	11.83%	20/04/2037	4,056,410	0.92
1,500,000	OCP CLO 2023-26 Ltd Series 2023-26X Class E	13.57%	17/04/2036	1,572,219	0.36
2,250,000	OHA Credit Funding 18 Ltd Series 2024-18X Class E	11.69%	20/04/2037	2,271,082	0.51
1,250,000	OHA Credit Funding 19 Ltd Series 2024-19X Class E	0.00%	20/07/2037	1,250,000	0.28
3,000,000	Onex CLO Subsidiary 2024-3 Ltd Series 2024-33X Class E	11.33%	20/07/2037	3,014,654	0.68
2,000,000	Post CLO 2018-1 Ltd Series 2018-1X Class E	11.42%	16/04/2031	2,008,056	0.45
2,000,000	PPM CLO 3 Ltd Series 2019-3X Class E	12.19%	17/04/2034	1,943,575	0.44
1,500,000	RR 28 Ltd Series 2024-28RX Class DR	12.29%	15/04/2037	1,564,545	0.35
2,700,000	RR 8 Ltd Series 2020-8X Class DR	11.57%	15/07/2037	2,710,941	0.61
2,200,000	Symphony CLO 35 Ltd Series 2022-35X Class ER	12.82%	24/10/2036	2,294,249	0.52
3,000,000	Symphony CLO 37 Ltd Series 2022-37X Class ER	13.27%	20/01/2037	3,119,265	0.71
4,000,000	Symphony CLO 38 Ltd Series 2023-38X Class E	11.32%	24/04/2036	4,043,192	0.91
2,000,000	Symphony CLO 40 Ltd Series 2023-40X Class E	13.09%	14/01/2034	2,046,560	0.46
3,500,000	Symphony CLO 43 Ltd Series 2024-43X Class E	12.08%	15/04/2037	3,566,527	0.81
4,000,000	Trestles CLO II Ltd Series 2018-2X Class ER	11.92%	25/07/2037	3,997,261	0.90
1,000,000	Trestles CLO Ltd Series 2021-18X Class E	12.64%	20/01/2035	1,004,508	0.23
2,000,000	Trinitas CLO VII Ltd Series 2017-7X Class ER	12.69%	25/01/2035	1,958,406	0.44
1,000,000	Trinitas CLO XVII Ltd Series 2021-17X Class E	12.62%	20/10/2034	980,061	0.22
2,000,000	Voya CLO 2022-3 Ltd Series 2022-3X Class ER	13.32%	20/10/2036	2,062,848	0.47
1,600,000	Wellington Management CLO 1 Ltd Series 2023-1X Class E	12.98%	20/10/2036	1,662,291	0.38
1,750,000	Wellington Management CLO 2 Ltd Series 2024-2X Class E	12.21%	20/04/2037	1,784,109	0.40
<b>Total United States Dollar</b>				<b>176,354,324</b>	<b>39.91</b>
<b>Total Asset Backed Securities **</b>				<b>412,812,366</b>	<b>93.42</b>
<b>Repurchase Agreements 7.81% (31 December 2023: 0.00%)</b>					
<b>United States Dollar</b>					
34,500,000	State Street Bank and Trust Co, repurchase value US\$ 34,515,209^	5.29%	01/07/2024	34,500,000	7.81
<b>Total Repurchase Agreements †</b>				<b>34,500,000</b>	<b>7.81</b>
<b>Total Investments</b>				<b>467,283,218</b>	<b>105.75</b>

^ Collateralised by US Treasury Notes/Bonds valued at US\$ 35,190,068 in total.



## CLO Income - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

#### Forward Currency Contracts 0.33% (31 December 2023: 1.26%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 124,063,780	€ 115,162,543	18/07/2024	Citibank NA	4	544,013	0.12
US\$ 63,118,690	€ 58,500,000	18/07/2024	Westpac Banking Corp	6	373,407	0.09
<i>EUR Hedged Classes</i>						
€ 59,842,424	US\$ 64,016,725	18/07/2024	UBS AG	5	168,400	0.04
€ 12,059,762	US\$ 12,871,203	18/07/2024	Westpac Banking Corp	1	63,723	0.02
<i>GBP Hedged Classes</i>						
£ 484	US\$ 608	18/07/2024	Goldman Sachs International	1	3	0.00
£ 14,445,836	US\$ 18,048,156	18/07/2024	State Street Bank and Trust Co	3	214,595	0.05
<i>SEK Hedged Classes</i>						
SEK 355,550	US\$ 33,089	18/07/2024	State Street Bank and Trust Co	2	512	0.00
SEK 30,192,816	US\$ 2,793,558	18/07/2024	UBS AG	4	59,750	0.01
SEK 208,800	US\$ 19,210	18/07/2024	Westpac Banking Corp	1	522	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>1,424,925</b>	<b>0.33</b>

#### Total Return Swap Contracts 0.01% (31 December 2023: 0.03%)

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Gain US\$	% of Net Assets
USD 14,000,000	20/09/2024	5.33 <sup>1</sup>	iBoxx USD Liquid High Yield Index <sup>2</sup>	46,526	0.01
USD 5,000,000	20/09/2024	5.33 <sup>1</sup>	iBoxx USD Liquid High Yield Index <sup>3</sup>	14,258	0.00
<b>Total Unrealised Gain on Total Return Swap Contracts <sup>∞</sup></b>				<b>60,784</b>	<b>0.01</b>

<sup>1</sup> The USD Secured Overnight Financing Rate is the benchmark for this total return swap contract.

<sup>2</sup> The counterparty for the total return swap contracts is JPMorgan Chase Bank.

<sup>3</sup> The counterparty for the total return swap contracts is Goldman Sachs International.

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>468,768,927</b>	<b>106.09</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (0.09%) (31 December 2023: (1.38%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
US\$ 11,973,396	€ 11,200,000	18/07/2024	Westpac Banking Corp	3	(39,376)	(0.01)
<i>EUR Hedged Classes</i>						
€ 1,022,910	US\$ 1,106,732	18/07/2024	UBS AG	2	(9,590)	(0.00)
€ 16,426,294	US\$ 17,734,005	18/07/2024	Westpac Banking Corp	8	(115,674)	(0.03)
US\$ 36	€ 33	18/07/2024	Westpac Banking Corp	1	(0)	(0.00)

## CLO Income - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (0.09%) (31 December 2023: (1.38%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>GBP Hedged Classes</i>						
£ 2,100	US\$ 2,666	18/07/2024	Westpac Banking Corp	4	(11)	(0.00)
US\$ 8,983,974	£ 7,189,510	18/07/2024	Citibank NA	1	(105,166)	(0.02)
US\$ 8,980,752	£ 7,189,510	18/07/2024	State Street Bank and Trust Co	1	(108,388)	(0.03)
<i>SEK Hedged Classes</i>						
SEK 498,995	US\$ 47,503	18/07/2024	Goldman Sachs International	2	(347)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(378,552)</b>	<b>(0.09)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(378,552)</b>	<b>(0.09)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>468,390,375</b>	<b>106.00</b>
<b>Other Net Liabilities</b>	<b>(26,525,464)</b>	<b>(6.00)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>441,864,911</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
** Transferable securities and/or money market instruments dealt in on a regulated market	432,783,218	86.47
† Other transferable securities and/or money market instruments	34,500,000	6.89
∞ Financial derivative instruments that are traded OTC	1,107,157	0.22
<b>Total Investments</b>	<b>468,390,375</b>	<b>93.58</b>

## Commodities - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Treasury Bills 30.58% (31 December 2023: 28.60%)</b>					
<b>United States Dollar</b>					
20,915,000	United States Treasury Bill	0.00%	18/07/2024	20,863,099	12.61
30,000,000	United States Treasury Bill	0.00%	05/09/2024	29,713,636	17.97
<b>Total Treasury Bills **</b>				<b>50,576,735</b>	<b>30.58</b>
<b>Corporate Bonds 56.23% (31 December 2023: 50.14%)</b>					
<b>United States Dollar</b>					
1,240,000	AbbVie Inc*	2.60%	21/11/2024	1,226,427	0.74
555,000	American Express Co*	2.50%	30/07/2024	555,000	0.34
3,000,000	American Express Co**	6.30%	04/03/2025	3,007,820	1.82
2,166,000	Amgen Inc**	5.25%	02/03/2025	2,161,956	1.31
2,580,000	Analog Devices Inc**	5.63%	01/10/2024	2,580,407	1.56
855,000	Bank of America Corp**	3.09%	01/10/2025	849,105	0.51
1,872,000	Bank of America Corp*	4.00%	22/01/2025	1,854,504	1.12
3,280,000	Bank of New York Mellon Corp*	2.10%	24/10/2024	3,245,226	1.96
20,000	Bank of New York Mellon Corp**	5.56%	25/10/2024	19,988	0.01
1,390,000	Bristol-Myers Squibb Co**	2.90%	26/07/2024	1,387,266	0.84
1,505,000	Bristol-Myers Squibb Co**	5.86%	20/02/2026	1,509,558	0.91
1,996,000	Capital One Financial Corp*	3.20%	05/02/2025	1,965,971	1.19
1,890,000	Capital One Financial Corp*	3.30%	30/10/2024	1,874,599	1.13
2,815,000	Caterpillar Financial Services Corp**	5.89%	14/05/2027	2,824,415	1.71
145,000	Citigroup Inc**	6.05%	25/01/2026	145,157	0.09
3,830,000	Citigroup Inc**	6.90%	17/03/2026	3,860,920	2.33
3,082,000	Goldman Sachs Group Inc*	5.70%	01/11/2024	3,083,324	1.86
2,645,000	Home Depot Inc**	5.70%	24/12/2025	2,649,086	1.60
1,735,000	Intel Corp**	3.40%	25/03/2025	1,709,730	1.03
3,555,000	John Deere Capital Corp**	5.55%	11/10/2024	3,555,443	2.15
10,000	John Deere Capital Corp**	5.93%	07/03/2025	10,024	0.01
3,310,000	JPMorgan Chase & Co**	6.24%	22/04/2027	3,325,979	2.01
555,000	JPMorgan Chase & Co**	6.29%	24/02/2026	557,407	0.34
2,065,000	Lowe's Cos Inc*	4.00%	15/04/2025	2,040,049	1.23
3,675,000	Morgan Stanley**	6.32%	18/02/2026	3,689,074	2.23
2,075,000	National Rural Utilities Cooperative Finance Corp**	5.69%	18/10/2024	2,075,404	1.25
1,220,000	Nordea Bank Abp**	6.11%	19/03/2027	1,224,535	0.74
3,755,000	Oracle Corp*	3.40%	08/07/2024	3,753,344	2.27
1,540,000	PepsiCo Inc**	5.76%	13/02/2026	1,543,900	0.93
1,900,000	Pepsico Singapore Financing I Pte Ltd**	5.93%	16/02/2027	1,905,634	1.15
2,165,000	Pfizer Investment Enterprises Pte Ltd*	4.65%	19/05/2025	2,150,223	1.30
1,430,000	Philip Morris International Inc**	5.13%	15/11/2024	1,428,537	0.86
1,779,000	PNC Bank NA*	2.95%	23/02/2025	1,749,116	1.06
2,000,000	Protective Life Global Funding**	6.36%	28/03/2025	2,009,873	1.22

## Commodities - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 56.23% (31 December 2023: 50.14%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,729,000	Royal Bank of Canada**	5.80%	21/01/2025	1,728,300	1.04
3,328,000	Simon Property Group LP*	2.00%	13/09/2024	3,303,167	2.00
2,005,000	Spectra Energy Partners LP*	3.50%	15/03/2025	1,975,317	1.19
1,835,000	State Street Corp**	2.35%	01/11/2025	1,812,989	1.10
3,055,000	Thermo Fisher Scientific Inc*	1.22%	18/10/2024	3,015,960	1.82
1,460,000	T-Mobile USA Inc*	3.50%	15/04/2025	1,435,719	0.87
780,000	Truist Financial Corp*	2.50%	01/08/2024	777,527	0.47
545,000	UBS AG*	3.63%	09/09/2024	542,423	0.33
2,430,000	UBS AG*	4.75%	09/08/2024	2,427,035	1.47
2,415,000	US Bancorp*	2.40%	30/07/2024	2,408,356	1.46
2,139,000	Volkswagen Group of America Finance LLC**	6.20%	20/03/2026	2,146,888	1.30
3,870,000	Wells Fargo Bank NA**	6.44%	11/12/2026	3,917,922	2.37
<b>Total Corporate Bonds</b>				<b>93,020,604</b>	<b>56.23</b>
<b>Total Investments</b>				<b>143,597,339</b>	<b>86.81</b>

Forward Currency Contracts 0.38% (31 December 2023: 1.02%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>GBP Hedged Classes</i>						
£ 18,076,286	US\$ 22,589,843	18/07/2024	Standard Chartered Bank	2	262,605	0.16
£ 17,833,940	US\$ 22,283,866	18/07/2024	State Street Bank and Trust Co	3	262,202	0.16
£ 3,274,721	US\$ 4,078,929	18/07/2024	Westpac Banking Corp	30	61,051	0.04
US\$ 1,765,178	£ 1,384,275	18/07/2024	Standard Chartered Bank	3	15,147	0.01
US\$ 1,084,194	£ 849,809	18/07/2024	State Street Bank and Trust Co	2	9,846	0.00
US\$ 2,970,047	£ 2,332,919	18/07/2024	Westpac Banking Corp	24	20,718	0.01
<b>Total Unrealised Gain on Forward Currency Contracts</b> <sup>∞</sup>					<b>631,569</b>	<b>0.38</b>

Total Return Swap Contracts 0.00% (31 December 2023: 0.00%)

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Gain US\$	% of Net Assets
USD 164,887,255	30/09/2024	0.00 <sup>1</sup>	Goldman Sachs i-Select Strategy 1168 Index <sup>2</sup>	68	0.00
<b>Total Unrealised Gain on Total Return Swap Contracts</b> <sup>∞</sup>				<b>68</b>	<b>0.00</b>

<sup>1</sup> Fixed Financing Cost.

<sup>2</sup> The counterparty for this total return swap contract is Goldman Sachs International.

				Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>				<b>144,228,976</b>	<b>87.19</b>

## Commodities - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (0.04%) (31 December 2023: (0.14%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>GBP Hedged Classes</i>						
£ 1,216,995	US\$ 1,546,919	18/07/2024	Standard Chartered Bank	3	(8,367)	(0.01)
£ 1,508,359	US\$ 1,916,367	18/07/2024	State Street Bank and Trust Co	4	(9,466)	(0.01)
£ 4,140,949	US\$ 5,259,167	18/07/2024	Westpac Banking Corp	43	(24,083)	(0.01)
US\$ 1,083,189	£ 862,643	18/07/2024	State Street Bank and Trust Co	3	(7,385)	(0.00)
US\$ 1,452,925	£ 1,163,109	18/07/2024	Westpac Banking Corp	21	(17,504)	(0.01)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(66,805)</b>	<b>(0.04)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(66,805)</b>	<b>(0.04)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>144,162,171</b>	<b>87.15</b>
<b>Other Net Assets</b>	<b>21,264,419</b>	<b>12.85</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>165,426,590</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	39,383,287	23.64
** Transferable securities and/or money market instruments dealt in on a regulated market	104,214,052	62.56
<sup>∞</sup> Financial derivative instruments that are traded OTC	564,832	0.34
<b>Total Investments</b>	<b>144,162,171</b>	<b>86.54</b>

## Corporate Hybrid Bond - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 93.57% (31 December 2023: 93.25%)</b>					
<b>Euro</b>					
16,500,000	A2A SpA*	5.00%	29/12/2049	16,369,238	0.80
200,000	Accor SA*	7.25%	29/12/2049	217,258	0.01
4,700,000	Alliander NV*	1.63%	29/12/2049	4,587,934	0.22
37,000,000	APA Infrastructure Ltd*	7.13%	09/11/2083	39,769,219	1.94
5,700,000	Arkema SA*	1.50%	29/12/2049	5,430,960	0.26
31,900,000	Arkema SA*	4.80%	29/12/2049	31,854,064	1.55
48,104,000	AusNet Services Holdings Pty Ltd*	1.63%	11/03/2081	44,800,458	2.18
100,000	Bertelsmann SE & Co KGaA*	3.50%	23/04/2075	97,432	0.01
21,169,000	BP Capital Markets Plc*	3.25%	29/12/2049	20,712,628	1.01
49,080,000	BP Capital Markets Plc*	3.63%	29/12/2049	47,115,573	2.29
25,000,000	British Telecommunications Plc*	5.13%	03/10/2054	25,118,000	1.22
6,700,000	EDP - Energias de Portugal SA*	4.75%	29/05/2054	6,666,500	0.32
20,000,000	Electricite de France SA*	7.50%	29/12/2049	21,418,200	1.04
59,500,000	Elia Group SA*	5.85%	29/12/2049	61,428,172	2.99
36,500,000	ELM BV for Firmenich International SA*	3.75%	29/12/2049	36,122,179	1.76
53,500,000	EnBW Energie Baden-Wuerttemberg AG*	5.25%	23/01/2084	55,014,719	2.68
35,000,000	Enel SpA*	4.75%	29/12/2049	34,817,300	1.69
26,600,000	Enel SpA*	6.38%	29/12/2049	28,038,561	1.36
21,500,000	Engie SA*	5.13%	29/12/2049	21,370,441	1.04
100,000	Eni SpA*	3.38%	29/12/2049	92,811	0.00
8,215,000	Fastighets AB Balder*	2.87%	02/06/2081	7,737,503	0.38
36,371,000	Heimstaden Bostad AB*	2.63%	29/12/2049	22,709,143	1.11
21,756,000	Heimstaden Bostad AB*	3.25%	29/12/2049	16,462,874	0.80
6,714,000	Heimstaden Bostad AB*	3.38%	29/12/2049	4,535,978	0.22
2,000,000	Heimstaden Bostad AB*	3.63%	29/12/2049	1,337,500	0.07
42,300,000	Iberdrola Finanzas SA*	4.87%	29/12/2049	43,012,226	2.09
20,500,000	Iberdrola Finanzas SA*	4.88%	29/12/2049	20,821,184	1.01
100,000	Infineon Technologies AG*	3.63%	29/12/2049	96,995	0.01
32,166,000	Koninklijke FrieslandCampina NV*	2.85%	29/12/2049	30,884,185	1.50
13,300,000	Koninklijke KPN NV*	4.88%	29/12/2049	13,426,350	0.65
15,000,000	Naturgy Finance Iberia SA*	2.37%	29/12/2049	14,259,937	0.69
12,100,000	Orange SA*	4.50%	29/12/2049	12,063,700	0.59
7,437,000	Orange SA*	5.00%	29/12/2049	7,538,255	0.37
29,000,000	Orange SA*	5.38%	29/12/2049	30,092,720	1.46
32,000,000	Orsted AS*	5.13%	14/03/3024	32,303,200	1.57
25,337,000	Orsted AS*	5.25%	08/12/3022	25,743,659	1.25
100,000	Redeia Corp SA*	4.63%	29/12/2049	101,385	0.01

## Corporate Hybrid Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 93.57% (31 December 2023: 93.25%) (continued)</b>					
<b>Euro (continued)</b>					
30,000,000	Repsol International Finance BV*	3.75%	29/12/2049	29,638,973	1.44
94,973,000	Southern Co*	1.88%	15/09/2081	84,806,900	4.13
19,358,000	SSE Plc*	3.13%	29/12/2049	18,601,296	0.91
36,405,000	SSE Plc*	4.00%	29/12/2049	35,649,187	1.74
19,875,000	Stedin Holding NV*	1.50%	29/12/2049	18,436,447	0.90
15,000,000	Telefonica Europe BV*	7.13%	29/12/2049	16,310,850	0.79
3,185,000	Telia Co AB*	1.38%	11/05/2081	3,016,861	0.15
37,000,000	TenneT Holding BV*	4.63%	29/12/2049	36,846,635	1.79
24,000,000	TenneT Holding BV*	4.88%	29/12/2049	23,956,800	1.17
100,000	Terna - Rete Elettrica Nazionale*	2.38%	29/12/2049	92,520	0.00
30,944,000	TotalEnergies SE*	1.63%	29/12/2049	28,103,341	1.37
51,045,000	TotalEnergies SE*	2.63%	29/12/2049	50,377,957	2.45
53,000,000	Unibail-Rodamco-Westfield SE*	7.25%	29/12/2049	55,781,639	2.72
48,800,000	Veolia Environnement SA*	2.25%	29/12/2049	46,854,100	2.28
30,100,000	Veolia Environnement SA*	5.99%	29/12/2049	31,339,578	1.53
38,000,000	Vodafone Group Plc*	6.50%	30/08/2084	40,899,163	1.99
73,700,000	Volkswagen International Finance NV*	7.50%	29/12/2049	79,786,610	3.88
<b>Total Euro</b>				<b>1,384,667,298</b>	<b>67.39</b>
<b>Pound Sterling</b>					
23,993,000	BP Capital Markets Plc*	4.25%	29/12/2049	26,964,767	1.31
46,600,000	British Telecommunications Plc*	8.38%	20/12/2083	58,570,131	2.85
55,700,000	Centrica Plc*	6.50%	21/05/2055	66,435,589	3.23
2,500,000	Electricite de France SA*	5.88%	29/12/2049	2,800,548	0.14
78,600,000	Electricite de France SA*	6.00%	29/12/2049	90,564,389	4.41
66,587,000	NGG Finance Plc*	5.63%	18/06/2073	78,160,769	3.80
23,597,000	SSE Plc*	3.74%	29/12/2049	26,865,413	1.31
5,000,000	Vattenfall AB*	2.50%	29/06/2083	5,100,188	0.25
32,500,000	Vattenfall AB*	6.88%	17/08/2083	39,168,796	1.91
<b>Total Pound Sterling</b>				<b>394,630,590</b>	<b>19.21</b>
<b>United States Dollar</b>					
18,750,000	British Telecommunications Plc*	4.25%	23/11/2081	16,581,142	0.81
3,000,000	CMS Energy Corp**	3.75%	01/12/2050	2,344,197	0.11
46,590,000	Enbridge Inc**	5.50%	15/07/2077	41,029,895	2.00
10,000,000	Enbridge Inc**	7.38%	15/01/2083	9,362,958	0.45
20,000,000	Enbridge Inc**	8.25%	15/01/2084	19,489,844	0.95
5,000,000	Energy Transfer LP**	7.13%	01/10/2054	4,605,599	0.22

## Corporate Hybrid Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 93.57% (31 December 2023: 93.25%) (continued)</b>					
<b>United States Dollar (continued)</b>					
7,500,000	NextEra Energy Capital Holdings Inc**	7.66%	01/10/2066	6,778,826	0.33
2,000,000	NextEra Energy Capital Holdings Inc**	7.73%	15/06/2067	1,821,721	0.09
22,749,000	PPL Capital Funding Inc*	8.26%	30/03/2067	21,084,852	1.03
4,455,000	Rogers Communications Inc**	5.25%	15/03/2082	3,986,161	0.19
15,000,000	Transcanada Trust**	5.88%	15/08/2076	13,732,761	0.67
3,500,000	Vodafone Group Plc**	5.13%	04/06/2081	2,410,392	0.12
<b>Total United States Dollar</b>				<b>143,228,348</b>	<b>6.97</b>
<b>Total Corporate Bonds</b>				<b>1,922,526,236</b>	<b>93.57</b>
<b>Repurchase Agreements 1.43% (31 December 2023: 0.00%)</b>					
<b>United States Dollar</b>					
31,500,000	State Street Bank and Trust Co, repurchase value US\$ 31,513,886^	5.29%	01/07/2024	29,391,183	1.43
<b>Total Repurchase Agreements †</b>				<b>29,391,183</b>	<b>1.43</b>

^ Collateralised by US Treasury Notes/Bonds valued at US\$ 32,130,080 in total.

Number of Shares	Security Description	Fair Value EUR	% of Net Assets
<b>Investment Funds 0.56% (31 December 2023: 0.59%)</b>			
<b>United States Dollar</b>			
1,300,000	Neuberger Berman Global Investment Grade Credit Fund	11,426,172	0.56
<b>Total Investment Funds †</b>			<b>11,426,172</b>
<b>Total Investments</b>			<b>1,963,343,591</b>

**Forward Currency Contracts 0.09% (31 December 2023: 0.64%)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain EUR	% of Net Assets
€ 214,651,998	US\$ 229,649,948	18/07/2024	UBS AG	2	540,147	0.03
£ 27,849,895	€ 32,553,402	18/07/2024	UBS AG	3	272,855	0.01
US\$ 2,148,832	€ 2,000,000	18/07/2024	Goldman Sachs International	1	3,442	0.00
US\$ 15,188,760	£ 12,000,000	18/07/2024	UBS AG	1	16,868	0.00
<i>AUD Hedged Classes</i>						
AUD 6,636,038	€ 4,033,168	18/07/2024	Goldman Sachs International	3	100,598	0.01
AUD 46	€ 28	18/07/2024	Westpac Banking Corp	1	0	0.00
<i>CHF Hedged Classes</i>						
CHF 6,912,412	€ 7,147,921	18/07/2024	UBS AG	1	38,158	0.00
CHF 31,791,672	€ 32,601,853	18/07/2024	Westpac Banking Corp	21	448,474	0.02
€ 412,514	CHF 392,812	18/07/2024	Westpac Banking Corp	7	4,150	0.00
<i>GBP Hedged Classes</i>						
€ 66,687	£ 56,368	18/07/2024	Westpac Banking Corp	12	246	0.00
£ 8,248,873	€ 9,632,875	18/07/2024	Goldman Sachs International	2	89,949	0.01



## Corporate Hybrid Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 0.09% (31 December 2023: 0.64%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain EUR	% of Net Assets
<i>GBP Hedged Classes (continued)</i>						
£ 8,184,646	€ 9,559,759	18/07/2024	UBS AG	2	87,362	0.00
£ 688,762	€ 801,901	18/07/2024	Westpac Banking Corp	25	9,934	0.00
<i>SGD Hedged Classes</i>						
€ 10,781	SGD 15,635	18/07/2024	Westpac Banking Corp	1	17	0.00
SGD 21,003	€ 14,397	18/07/2024	Westpac Banking Corp	7	65	0.00
<i>USD Hedged Classes</i>						
€ 1,344,770	US\$ 1,438,348	18/07/2024	Goldman Sachs International	1	3,740	0.00
€ 8,023,100	US\$ 8,582,599	18/07/2024	UBS AG	1	21,199	0.00
€ 10,826,649	US\$ 11,585,704	18/07/2024	Westpac Banking Corp	7	24,832	0.00
US\$ 1,047,794	€ 961,176	18/07/2024	UBS AG	1	15,725	0.00
US\$ 13,244,225	€ 12,202,513	18/07/2024	Westpac Banking Corp	37	145,609	0.01
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>1,823,370</b>	<b>0.09</b>
					<b>Fair Value EUR</b>	<b>% of Net Assets</b>
<b>Total Financial Assets at Fair Value through Profit or Loss</b>					<b>1,965,166,961</b>	<b>95.65</b>

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (0.28%) (31 December 2023: (0.41%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss EUR	% of Net Assets
€ 7,408,306	£ 6,366,580	18/07/2024	Goldman Sachs International	1	(95,887)	(0.01)
€ 472,843,968	£ 404,833,392	18/07/2024	UBS AG	2	(4,327,130)	(0.21)
€ 2,042,582	US\$ 2,226,582	18/07/2024	Westpac Banking Corp	1	(33,349)	(0.00)
€ 19,795,662	£ 17,000,000	18/07/2024	Westpac Banking Corp	1	(241,985)	(0.01)
£ 2,964,277	€ 3,500,000	18/07/2024	Goldman Sachs International	2	(6,051)	(0.00)
£ 22,978,747	€ 27,200,000	18/07/2024	UBS AG	5	(115,293)	(0.01)
£ 11,729,169	US\$ 15,000,000	18/07/2024	UBS AG	1	(160,104)	(0.01)
US\$ 2,140,424	€ 2,000,000	18/07/2024	Goldman Sachs International	1	(4,397)	(0.00)
US\$ 7,476,847	€ 7,000,000	18/07/2024	UBS AG	2	(29,036)	(0.00)
<i>AUD Hedged Classes</i>						
€ 33,677	AUD 55,892	18/07/2024	Goldman Sachs International	1	(1,140)	(0.00)
€ 20,777	AUD 33,805	18/07/2024	UBS AG	1	(281)	(0.00)
€ 22,716	AUD 36,984	18/07/2024	Westpac Banking Corp	1	(323)	(0.00)
<i>CHF Hedged Classes</i>						
CHF 637,295	€ 665,885	18/07/2024	Westpac Banking Corp	8	(3,359)	(0.00)
€ 2,484,905	CHF 2,403,032	18/07/2024	UBS AG	1	(13,265)	(0.00)
€ 2,569,383	CHF 2,482,891	18/07/2024	Westpac Banking Corp	9	(11,807)	(0.00)

## Corporate Hybrid Bond - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (0.28%) (31 December 2023: (0.41%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss EUR	% of Net Assets
<i>GBP Hedged Classes</i>						
€ 2,353,867	£ 2,015,942	18/07/2024	Goldman Sachs International	2	(22,294)	(0.00)
€ 2,242,080	£ 1,919,476	18/07/2024	UBS AG	1	(20,378)	(0.00)
€ 475,336	£ 407,211	18/07/2024	Westpac Banking Corp	39	(4,639)	(0.00)
£ 222,151	€ 262,218	18/07/2024	Westpac Banking Corp	8	(372)	(0.00)
<i>SGD Hedged Classes</i>						
€ 157,591	SGD 229,958	18/07/2024	Westpac Banking Corp	6	(731)	(0.00)
SGD 2,019,767	€ 1,393,857	18/07/2024	Goldman Sachs International	2	(3,273)	(0.00)
SGD 30,000	€ 20,670	18/07/2024	Westpac Banking Corp	1	(15)	(0.00)
<i>USD Hedged Classes</i>						
€ 1,059,943	US\$ 1,139,669	18/07/2024	UBS AG	1	(2,616)	(0.00)
€ 3,674,714	US\$ 3,977,184	18/07/2024	Westpac Banking Corp	32	(33,374)	(0.00)
US\$ 101,241,930	€ 94,641,977	18/07/2024	UBS AG	1	(250,068)	(0.01)
US\$ 110,391,723	€ 103,203,827	18/07/2024	Westpac Banking Corp	20	(281,201)	(0.02)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(5,662,368)</b>	<b>(0.28)</b>

	Fair Value EUR	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(5,662,368)</b>	<b>(0.28)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>1,959,504,593</b>	<b>95.37</b>
<b>Other Net Assets</b>	<b>95,093,656</b>	<b>4.63</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>2,054,598,249</b>	<b>100.00</b>

Portfolio Analysis	EUR	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	1,816,963,882	87.58
** Transferable securities and/or money market instruments dealt in on a regulated market	105,562,354	5.09
† Other transferable securities and/or money market instruments	29,391,183	1.42
μ Investment funds	11,426,172	0.55
∞ Financial derivative instruments that are traded OTC	(3,838,998)	(0.19)
<b>Total Investments</b>	<b>1,959,504,593</b>	<b>94.45</b>

## Developed Market FMP - 2027 - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 92.15% (31 December 2023: 98.78%)</b>					
<b>United States Dollar</b>					
3,650,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust*	2.45%	29/10/2026	3,406,090	2.49
3,600,000	Air Lease Corp*	3.63%	01/04/2027	3,397,649	2.49
560,000	Ally Financial Inc*	5.75%	20/11/2025	556,731	0.41
1,036,667	American Airlines Inc/AAdvantage Loyalty IP Ltd**	5.50%	20/04/2026	1,028,210	0.75
2,800,000	American Tower Corp*	3.65%	15/03/2027	2,682,372	1.96
1,285,000	Amsted Industries Inc**	5.63%	01/07/2027	1,265,361	0.93
915,000	APX Group Inc**	6.75%	15/02/2027	913,529	0.67
1,200,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	7.00%	01/11/2026	1,201,970	0.88
1,000,000	AT&T Inc**	3.80%	15/02/2027	966,374	0.71
2,795,000	Bank of America Corp*	4.25%	22/10/2026	2,726,404	1.99
1,750,000	BAT Capital Corp*	4.70%	02/04/2027	1,723,366	1.26
355,000	Bath & Body Works Inc*	6.69%	15/01/2027	360,167	0.26
3,000,000	BNP Paribas SA**	1.68%	30/06/2027	2,772,723	2.03
2,100,000	Boeing Co*	5.04%	01/05/2027	2,054,405	1.50
3,500,000	BPCE SA**	4.88%	01/04/2026	3,431,853	2.51
1,475,000	Broadcom Inc**	3.46%	15/09/2026	1,420,161	1.04
580,000	Buckeye Partners LP**	3.95%	01/12/2026	550,903	0.40
3,600,000	Capital One Financial Corp*	3.65%	11/05/2027	3,443,554	2.52
920,000	Carnival Corp**	7.63%	01/03/2026	929,743	0.68
1,275,000	Carrier Global Corp**	2.49%	15/02/2027	1,194,150	0.87
1,225,000	CCO Holdings LLC/CCO Holdings Capital Corp**	5.13%	01/05/2027	1,177,183	0.86
700,000	CNH Industrial Capital LLC*	1.45%	15/07/2026	647,344	0.47
910,000	Corebridge Financial Inc**	3.65%	05/04/2027	871,186	0.64
2,215,000	Crown Castle Inc*	2.90%	15/03/2027	2,079,719	1.52
630,000	CSC Holdings LLC**	5.50%	15/04/2027	511,626	0.37
2,125,000	Dell International LLC/EMC Corp**	4.90%	01/10/2026	2,104,728	1.54
2,650,000	Energy Transfer LP*	4.20%	15/04/2027	2,571,035	1.88
835,000	Energy Transfer LP**	5.63%	01/05/2027	832,004	0.61
1,255,000	EQM Midstream Partners LP**	7.50%	01/06/2027	1,282,439	0.94
3,075,000	Ford Motor Credit Co LLC*	6.95%	10/06/2026	3,135,304	2.29
3,250,000	General Motors Financial Co Inc*	5.00%	09/04/2027	3,217,909	2.35
560,000	Genesis Energy LP/Genesis Energy Finance Corp*	8.00%	15/01/2027	573,067	0.42
3,000,000	Global Payments Inc*	2.15%	15/01/2027	2,779,866	2.03
2,650,000	HCA Inc*	4.50%	15/02/2027	2,590,150	1.89
1,725,000	Hess Corp*	4.30%	01/04/2027	1,682,596	1.23
1,850,000	HP Inc*	3.00%	17/06/2027	1,740,324	1.27
3,000,000	Imperial Brands Finance Plc*	6.13%	27/07/2027	3,054,065	2.23
860,000	Legends Hospitality Holding Co LLC/Legends Hospitality Co-Issuer Inc**	5.00%	01/02/2026	852,909	0.62
3,250,000	Lloyds Banking Group Plc*	3.75%	11/01/2027	3,128,631	2.29

## Developed Market FMP - 2027 - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 92.15% (31 December 2023: 98.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,070,000	Mauser Packaging Solutions Holding Co**	7.88%	15/04/2027	1,093,273	0.80
3,300,000	Micron Technology Inc**	4.19%	15/02/2027	3,208,179	2.35
3,400,000	Morgan Stanley*	3.95%	23/04/2027	3,284,638	2.40
2,075,000	MPLX LP*	4.13%	01/03/2027	2,015,581	1.47
3,300,000	Nationwide Building Society*	4.00%	14/09/2026	3,172,197	2.32
2,675,000	NatWest Group Plc*	1.64%	14/06/2027	2,477,099	1.81
1,100,000	NiSource Inc*	3.49%	15/05/2027	1,049,909	0.77
1,010,000	NOVA Chemicals Corp**	5.25%	01/06/2027	966,966	0.71
925,000	NRG Energy Inc*	6.63%	15/01/2027	923,830	0.68
725,000	OneMain Finance Corp**	7.13%	15/03/2026	737,284	0.54
1,400,000	Oracle Corp*	2.80%	01/04/2027	1,314,761	0.96
3,400,000	Paramount Global**	2.90%	15/01/2027	3,139,141	2.30
1,635,000	Penn Entertainment Inc**	5.63%	15/01/2027	1,579,564	1.16
2,650,000	Plains All American Pipeline LP/PAA Finance Corp**	4.50%	15/12/2026	2,593,604	1.90
2,970,000	Prime Security Services Borrower LLC/Prime Finance Inc**	5.75%	15/04/2026	2,950,149	2.16
2,775,000	Rogers Communications Inc**	3.20%	15/03/2027	2,634,292	1.93
1,035,000	Royal Caribbean Cruises Ltd**	5.50%	31/08/2026	1,024,168	0.75
3,800,000	Santander UK Group Holdings Plc*	1.67%	14/06/2027	3,514,666	2.57
800,000	Sempre*	3.25%	15/06/2027	755,404	0.55
3,000,000	Stellantis Finance US Inc**	1.71%	29/01/2027	2,734,562	2.00
955,000	TK Elevator US Newco Inc**	5.25%	15/07/2027	926,664	0.68
1,250,000	T-Mobile USA Inc**	3.75%	15/04/2027	1,201,702	0.88
3,200,000	UBS Group AG*	4.55%	17/04/2026	3,146,109	2.30
3,500,000	Viatis Inc**	2.30%	22/06/2027	3,196,340	2.34
1,640,000	Vistra Operations Co LLC**	5.63%	15/02/2027	1,613,510	1.18
3,080,000	Warnermedia Holdings Inc**	3.76%	15/03/2027	2,924,945	2.14
1,000,000	Williams Cos Inc*	3.75%	15/06/2027	960,154	0.70
<b>Total Corporate Bonds</b>				<b>125,996,491</b>	<b>92.15</b>
<b>Total Investments</b>				<b>125,996,491</b>	<b>92.15</b>

Forward Currency Contracts 0.00% (31 December 2023: 0.03%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 1,005,894	US\$ 1,076,043	18/07/2024	UBS AG	2	2,848	0.00
<b>Total Unrealised Gain on Forward Currency Contracts</b> <sup>∞</sup>					<b>2,848</b>	<b>0.00</b>

## Developed Market FMP - 2027 - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>125,999,339</b>	<b>92.15</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (0.00%) (31 December 2023: (0.00%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 5,600	US\$ 6,036	18/07/2024	Goldman Sachs International	1	(29)	(0.00)
€ 6,225	US\$ 6,786	18/07/2024	Westpac Banking Corp	1	(110)	(0.00)
US\$ 6,105	€ 5,723	18/07/2024	Westpac Banking Corp	1	(33)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(172)</b>	<b>(0.00)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(172)</b>	<b>(0.00)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>125,999,167</b>	<b>92.15</b>
<b>Other Net Assets</b>	<b>10,736,588</b>	<b>7.85</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>136,735,755</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	70,165,096	51.27
** Transferable securities and/or money market instruments dealt in on a regulated market	55,831,395	40.80
<sup>∞</sup> Financial derivative instruments that are traded OTC	2,676	0.00
<b>Total Investments</b>	<b>125,999,167</b>	<b>92.07</b>

## Emerging Market Debt - Hard Currency - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 26.47% (31 December 2023: 27.64%)</b>					
<b>Euro</b>					
700,000	Banque Ouest Africaine de Developpement*	2.75%	22/01/2033	605,089	0.02
6,921,000	NAK Naftogaz Ukraine via Kondor Finance Plc*	7.13%	19/07/2026	5,971,710	0.23
20,129,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara*	1.88%	05/11/2031	18,011,241	0.68
<b>Total Euro</b>				<b>24,588,040</b>	<b>0.93</b>
<b>United States Dollar</b>					
2,072,000	Abu Dhabi Crude Oil Pipeline LLC*	3.65%	02/11/2029	1,942,036	0.07
21,827,000	Abu Dhabi Crude Oil Pipeline LLC*	4.60%	02/11/2047	19,595,844	0.74
3,684,000	Abu Dhabi National Energy Co PJSC*	4.70%	24/04/2033	3,595,206	0.14
4,527,000	Abu Dhabi Ports Co PJSC*	2.50%	06/05/2031	3,831,228	0.14
5,620,000	Aeropuerto Internacional de Tocumen SA**	5.13%	11/08/2061	4,148,807	0.16
3,195,000	African Export-Import Bank*	3.80%	17/05/2031	2,737,125	0.10
3,969,777	Alfa Desarrollo SpA**	4.55%	27/09/2051	2,983,988	0.11
2,556,000	Alibaba Group Holding Ltd*	3.25%	09/02/2061	1,556,976	0.06
1,528,000	AngloGold Ashanti Holdings Plc*	3.75%	01/10/2030	1,334,690	0.05
2,551,000	Antofagasta Plc**	6.25%	02/05/2034	2,643,665	0.10
3,283,000	Banco Nacional de Panama*	2.50%	11/08/2030	2,535,740	0.10
5,494,000	Bancolombia SA*	8.63%	24/12/2034	5,614,786	0.21
16,866,000	Banque Ouest Africaine de Developpement*	4.70%	22/10/2031	14,772,698	0.56
12,145,000	Banque Ouest Africaine de Developpement*	5.00%	27/07/2027	11,625,422	0.44
14,318,000	Bapco Energies BSC Closed**	7.50%	25/10/2027	14,584,494	0.55
5,905,000	Bidvest Group UK Plc*	3.63%	23/09/2026	5,516,162	0.21
9,608,261	Bioceanico Sovereign Certificate Ltd*	0.00%	05/06/2034	7,206,196	0.27
3,770,000	Braskem Netherlands Finance BV**	8.50%	12/01/2031	3,853,675	0.15
5,334,800	Brazil Minas SPE via State of Minas Gerais**	5.33%	15/02/2028	5,255,231	0.20
556,000	CAS Capital No 1 Ltd*	4.00%	29/12/2049	520,555	0.02
3,254,000	Cemex SAB de CV**	5.13%	29/12/2049	3,129,927	0.12
7,156,000	Cemex SAB de CV**	9.13%	29/12/2049	7,646,383	0.29
4,626,000	Cencosud SA*	4.38%	17/07/2027	4,450,041	0.17
9,282,000	Comision Federal de Electricidad*	3.35%	09/02/2031	7,682,837	0.29
8,419,000	Comision Federal de Electricidad*	4.69%	15/05/2029	7,888,073	0.30
6,388,000	Comision Federal de Electricidad**	6.26%	15/02/2052	5,459,596	0.21
2,193,000	Corp Nacional del Cobre de Chile*	3.00%	30/09/2029	1,946,624	0.07
6,749,000	Corp Nacional del Cobre de Chile*	3.15%	14/01/2030	6,001,427	0.23
5,844,000	Corp Nacional del Cobre de Chile*	3.70%	30/01/2050	4,028,979	0.15
1,373,000	Corp Nacional del Cobre de Chile*	4.38%	05/02/2049	1,068,637	0.04
3,594,000	Corp Nacional del Cobre de Chile*	5.13%	02/02/2033	3,431,032	0.13
4,505,000	Corp Nacional del Cobre de Chile*	5.95%	08/01/2034	4,515,535	0.17
150,000	Corp Nacional del Cobre de Chile*	6.15%	24/10/2036	152,773	0.01

## Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 26.47% (31 December 2023: 27.64%) (continued)</b>					
<b>United States Dollar (continued)</b>					
2,827,000	Corp Nacional del Cobre de Chile <sup>*</sup>	6.30%	08/09/2053	2,809,775	0.11
5,365,000	Corp Nacional del Cobre de Chile <sup>**</sup>	6.44%	26/01/2036	5,552,869	0.21
10,306,000	CSN Resources SA <sup>**</sup>	4.63%	10/06/2031	8,101,373	0.31
4,989,000	CSN Resources SA <sup>**</sup>	8.88%	05/12/2030	4,959,989	0.19
2,934,000	CT Trust <sup>**</sup>	5.13%	03/02/2032	2,587,222	0.10
7,200,000	DP World Ltd <sup>*</sup>	6.85%	02/07/2037	7,810,348	0.30
5,914,000	Eastern & Southern African Trade & Development Bank <sup>*</sup>	4.13%	30/06/2028	5,242,820	0.20
5,626,000	Ecopetrol SA <sup>*</sup>	5.88%	02/11/2051	3,910,561	0.15
5,120,000	Ecopetrol SA <sup>**</sup>	6.88%	29/04/2030	4,921,203	0.19
5,395,000	Ecopetrol SA <sup>*</sup>	8.88%	13/01/2033	5,575,112	0.21
5,783,000	Empresa de Transmision Electrica SA <sup>*</sup>	5.13%	02/05/2049	4,202,092	0.16
5,719,000	Empresa Nacional del Petroleo <sup>**</sup>	3.45%	16/09/2031	4,898,151	0.19
1,340,000	Empresa Nacional del Petroleo <sup>*</sup>	4.50%	14/09/2047	1,004,320	0.04
3,031,000	Empresa Nacional del Petroleo <sup>**</sup>	4.50%	14/09/2047	2,271,167	0.09
5,830,000	Empresa Nacional del Petroleo <sup>*</sup>	5.25%	06/11/2029	5,709,274	0.22
1,814,000	Empresa Nacional del Petroleo <sup>*</sup>	6.15%	10/05/2033	1,820,273	0.07
4,193,010	Galaxy Pipeline Assets Bidco Ltd <sup>**</sup>	2.16%	31/03/2034	3,602,301	0.14
8,304,000	Galaxy Pipeline Assets Bidco Ltd <sup>*</sup>	2.63%	31/03/2036	6,772,214	0.26
9,566,238	Galaxy Pipeline Assets Bidco Ltd <sup>*</sup>	2.94%	30/09/2040	7,681,011	0.29
8,249,925	Greenko Power II Ltd <sup>*</sup>	4.30%	13/12/2028	7,545,865	0.29
9,182,000	Grupo Aval Ltd <sup>*</sup>	4.38%	04/02/2030	7,902,576	0.30
1,685,000	IHS Netherlands Holdco BV <sup>**</sup>	8.00%	18/09/2027	1,637,262	0.06
2,633,000	Kallpa Generacion SA <sup>*</sup>	4.13%	16/08/2027	2,515,438	0.09
3,440,000	KazMunayGas National Co JSC <sup>*</sup>	3.50%	14/04/2033	2,822,847	0.11
28,427,000	KazMunayGas National Co JSC <sup>*</sup>	5.38%	24/04/2030	27,753,280	1.05
15,847,000	KazMunayGas National Co JSC <sup>*</sup>	5.75%	19/04/2047	13,830,865	0.52
12,734,000	KazMunayGas National Co JSC <sup>*</sup>	6.38%	24/10/2048	12,008,433	0.45
6,221,887	Leviathan Bond Ltd <sup>*</sup>	6.75%	30/06/2030	5,568,394	0.21
16,914,819	MC Brazil Downstream Trading Sarl <sup>**</sup>	7.25%	30/06/2031	15,003,649	0.57
1,850,000	MDGH GMTN RSC Ltd <sup>*</sup>	4.38%	22/11/2033	1,745,507	0.07
2,196,000	MDGH GMTN RSC Ltd <sup>*</sup>	5.50%	28/04/2033	2,257,043	0.08
5,182,000	Medco Bell Pte Ltd <sup>**</sup>	6.38%	30/01/2027	5,096,948	0.19
2,334,000	Meituan <sup>*</sup>	3.05%	28/10/2030	2,012,384	0.08
3,734,000	Mexico City Airport Trust <sup>*</sup>	5.50%	31/07/2047	3,109,268	0.12
3,273,000	MVM Energetika Zrt <sup>*</sup>	6.50%	13/03/2031	3,287,463	0.12
4,496,000	NBK Tier 1 Financing 2 Ltd <sup>*</sup>	4.50%	29/12/2049	4,351,168	0.16
3,167,000	NWD MTN Ltd <sup>**</sup>	4.13%	18/07/2029	2,468,380	0.09
4,043,000	Ooredoo International Finance Ltd <sup>*</sup>	2.63%	08/04/2031	3,486,329	0.13
2,675,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara <sup>*</sup>	4.38%	05/02/2050	2,057,734	0.08

## Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 26.47% (31 December 2023: 27.64%) (continued)</b>					
<b>United States Dollar (continued)</b>					
8,423,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara <sup>*</sup>	5.25%	15/05/2047	7,446,556	0.28
15,682,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara <sup>*</sup>	6.15%	21/05/2048	15,493,267	0.59
10,489,000	Petrobras Global Finance BV <sup>†</sup>	6.50%	03/07/2033	10,452,874	0.40
11,455,000	Petroleos de Venezuela SA <sup>*</sup>	5.38%	12/04/2027	1,397,558	0.05
730,000	Petroleos de Venezuela SA <sup>*</sup>	5.50%	12/04/2037	88,330	0.00
38,698,964	Petroleos de Venezuela SA <sup>*</sup>	6.00%	16/05/2024	4,837,371	0.18
26,169,079	Petroleos de Venezuela SA <sup>**</sup>	6.00%	15/11/2026	3,244,966	0.12
5,618,000	Petroleos del Peru SA <sup>*</sup>	4.75%	19/06/2032	4,210,712	0.16
25,851,000	Petroleos del Peru SA <sup>*</sup>	5.63%	19/06/2047	16,526,984	0.63
6,035,000	Petroleos Mexicanos <sup>**</sup>	6.95%	28/01/2060	3,996,256	0.15
56,860,000	Petroleos Mexicanos <sup>**</sup>	7.69%	23/01/2050	41,145,738	1.56
3,706,000	Power Finance Corp Ltd <sup>†</sup>	3.95%	23/04/2030	3,412,726	0.13
2,898,000	Powerchina Roadbridge Group British Virgin Islands Ltd <sup>**</sup>	3.08%	29/12/2049	2,771,213	0.10
4,096,000	QatarEnergy <sup>†</sup>	3.30%	12/07/2051	2,873,646	0.11
3,147,000	QNB Finance Ltd <sup>†</sup>	2.75%	12/02/2027	2,957,300	0.11
11,597,000	Reliance Industries Ltd <sup>†</sup>	2.88%	12/01/2032	9,833,153	0.37
3,611,000	Reliance Industries Ltd <sup>†</sup>	3.63%	12/01/2052	2,532,185	0.10
7,116,698	Samarco Mineracao SA <sup>**</sup>	9.00%	30/06/2031	6,621,727	0.25
10,610,000	Sasol Financing USA LLC <sup>*</sup>	6.50%	27/09/2028	10,124,734	0.38
5,969,000	Sasol Financing USA LLC <sup>*</sup>	8.75%	03/05/2029	6,076,305	0.23
6,794,000	Saudi Arabian Oil Co <sup>*</sup>	4.25%	16/04/2039	5,924,292	0.22
1,782,000	Saudi Electricity Sukuk Programme Co <sup>*</sup>	5.68%	11/04/2053	1,733,936	0.07
50,492,000	Southern Gas Corridor CJSC <sup>*</sup>	6.88%	24/03/2026	50,831,054	1.93
25,171,000	State Oil Co of the Azerbaijan Republic <sup>*</sup>	6.95%	18/03/2030	25,785,299	0.98
4,484,000	Suzano Austria GmbH <sup>**</sup>	7.00%	16/03/2047	4,607,708	0.17
1,876,000	Telecomunicaciones Digitales SA <sup>**</sup>	4.50%	30/01/2030	1,669,848	0.06
5,803,000	Tencent Holdings Ltd <sup>†</sup>	3.24%	03/06/2050	3,802,647	0.14
778,000	Tencent Holdings Ltd <sup>**</sup>	3.29%	03/06/2060	482,551	0.02
1,900,000	Tengizchevroil Finance Co International Ltd <sup>**</sup>	2.63%	15/08/2025	1,824,059	0.07
5,985,000	Tengizchevroil Finance Co International Ltd <sup>**</sup>	3.25%	15/08/2030	4,948,884	0.19
4,752,000	Turkiye Vakiflar Bankasi TAO <sup>*</sup>	6.50%	08/01/2026	4,724,296	0.18
6,352,000	Turkiye Vakiflar Bankasi TAO <sup>*</sup>	9.00%	12/10/2028	6,626,041	0.25
1,720,000	Turkiye Varlik Fonu Yonetimi AS <sup>**</sup>	8.25%	14/02/2029	1,751,907	0.07
28,500	Ukreximbank Via Biz Finance Plc <sup>**</sup>	9.75%	22/01/2025	26,909	0.00
6,501,600	Vedanta Resources Finance II Plc <sup>**</sup>	13.88%	09/12/2028	6,263,786	0.24
450,000	Vnesheconombank Via VEB Finance Plc <sup>*</sup>	6.80%	22/11/2025	27,000	0.00
7,434,000	YPF SA <sup>**</sup>	9.50%	17/01/2031	7,559,575	0.29
<b>Total United States Dollar</b>				<b>673,782,689</b>	<b>25.54</b>
<b>Total Corporate Bonds</b>				<b>698,370,729</b>	<b>26.47</b>



## Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 66.28% (31 December 2023: 67.71%)</b>					
<b>Euro</b>					
10,246,146	Argentine Republic Government International Bond*	0.13%	09/07/2030	5,878,513	0.22
1,008,000	Bank Gospodarstwa Krajowego*	0.50%	08/07/2031	855,468	0.03
10,976,000	Bank Gospodarstwa Krajowego*	5.13%	22/02/2033	12,727,625	0.48
1,825,000	Benin Government International Bond*	4.88%	19/01/2032	1,642,993	0.06
9,957,000	Benin Government International Bond*	4.95%	22/01/2035	8,459,097	0.32
1,367,000	Benin Government International Bond*	6.88%	19/01/2052	1,159,788	0.04
10,344,000	Egypt Government International Bond*	5.63%	16/04/2030	8,893,202	0.34
31,043,000	Egypt Government International Bond*	6.38%	11/04/2031	26,510,925	1.00
1,600,000	Indonesia Government International Bond*	1.00%	28/07/2029	1,497,128	0.06
29,231,000	Indonesia Government International Bond*	1.40%	30/10/2031	26,511,594	1.00
5,420,000	Ivory Coast Government International Bond*	4.88%	30/01/2032	4,876,849	0.19
19,259,000	Ivory Coast Government International Bond*	5.25%	22/03/2030	18,823,072	0.71
6,400,000	Ivory Coast Government International Bond*	5.88%	17/10/2031	6,200,854	0.24
25,722,000	Ivory Coast Government International Bond*	6.63%	22/03/2048	21,520,093	0.82
35,471,000	Ivory Coast Government International Bond*	6.88%	17/10/2040	31,867,424	1.21
3,764,000	Magyar Export-Import Bank Zrt*	6.00%	16/05/2029	4,247,275	0.16
29,075,000	Peruvian Government International Bond*	1.25%	11/03/2033	24,597,592	0.93
17,290,000	Peruvian Government International Bond*	1.95%	17/11/2036	14,231,746	0.54
6,862,000	Peruvian Government International Bond*	3.75%	01/03/2030	7,281,239	0.28
9,245,000	Philippine Government International Bond*	1.75%	28/04/2041	7,079,030	0.27
2,626,413	Provincia de Buenos Aires*	4.50%	01/09/2037	1,040,705	0.04
10,227,000	Republic of Cameroon International Bond*	5.95%	07/07/2032	8,532,123	0.32
3,048,000	Republic of Poland Government International Bond*	4.13%	11/01/2044	3,248,956	0.12
3,314,000	Romanian Government International Bond*	2.00%	28/01/2032	2,776,648	0.11
14,163,000	Romanian Government International Bond*	2.00%	14/04/2033	11,414,109	0.43
817,000	Romanian Government International Bond*	2.12%	16/07/2031	706,297	0.03
5,745,000	Romanian Government International Bond*	2.63%	02/12/2040	4,008,057	0.15
3,517,000	Romanian Government International Bond*	2.88%	13/04/2042	2,458,332	0.09
14,597,000	Romanian Government International Bond*	3.38%	28/01/2050	10,413,260	0.39
955,000	Romanian Government International Bond*	3.62%	26/05/2030	942,162	0.04
36,654,000	Romanian Government International Bond*	3.75%	07/02/2034	33,763,747	1.28
25,536,000	Romanian Government International Bond*	3.88%	29/10/2035	23,124,983	0.88
8,463,000	Romanian Government International Bond*	5.63%	22/02/2036	8,841,472	0.34
6,262,000	Romanian Government International Bond*	6.38%	18/09/2033	6,986,339	0.26
6,507,000	Senegal Government International Bond*	4.75%	13/03/2028	6,458,216	0.24
7,110,000	Senegal Government International Bond*	5.38%	08/06/2037	5,567,466	0.21
7,359,000	Serbia International Bond*	1.50%	26/06/2029	6,710,375	0.25
15,589,000	Serbia International Bond*	1.65%	03/03/2033	12,533,532	0.48
6,973,000	Serbia International Bond*	2.05%	23/09/2036	5,309,835	0.20

## Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 66.28% (31 December 2023: 67.71%) (continued)</b>					
<b>Euro (continued)</b>					
4,231,000	Tunisian Republic*	6.38%	15/07/2026	3,923,892	0.15
11,251,000	Turkiye Government International Bond*	5.88%	21/05/2030	12,085,015	0.46
8,226,000	Ukraine Government International Bond**	6.75%	20/06/2028	2,532,458	0.10
<b>Total Euro</b>				<b>408,239,486</b>	<b>15.47</b>
<b>United States Dollar</b>					
5,924,000	Abu Dhabi Government International Bond*	2.70%	02/09/2070	3,394,659	0.13
4,643,000	Angolan Government International Bond*	8.25%	09/05/2028	4,373,938	0.16
24,627,000	Angolan Government International Bond*	8.75%	14/04/2032	21,855,416	0.83
1,585,000	Angolan Government International Bond*	9.13%	26/11/2049	1,303,795	0.05
29,333,000	Angolan Government International Bond*	9.38%	08/05/2048	24,611,120	0.93
86,221,215	Argentine Republic Government International Bond*	0.75%	09/07/2030	48,758,959	1.85
13,090,000	Argentine Republic Government International Bond*	1.00%	09/07/2029	7,526,750	0.28
77,952,658	Argentine Republic Government International Bond*	3.63%	09/07/2035	32,840,416	1.24
37,010,000	Argentine Republic Government International Bond*	3.63%	09/07/2046	16,131,330	0.61
12,307,000	Bahamas Government International Bond*	6.00%	21/11/2028	10,814,776	0.41
2,451,000	Bahamas Government International Bond*	8.95%	15/10/2032	2,300,876	0.09
4,706,000	Bank Gospodarstwa Krajowego*	5.38%	22/05/2033	4,664,028	0.18
1,807,000	Bank Gospodarstwa Krajowego*	6.25%	31/10/2028	1,871,613	0.07
1,674,000	Bermuda Government International Bond*	2.38%	20/08/2030	1,414,195	0.05
8,898,000	Bermuda Government International Bond*	4.75%	15/02/2029	8,633,285	0.33
11,958,000	Bermuda Government International Bond*	5.00%	15/07/2032	11,556,211	0.44
8,178,000	Brazilian Government International Bond*	5.63%	07/01/2041	7,221,746	0.27
9,386,000	Brazilian Government International Bond*	5.63%	21/02/2047	7,809,327	0.30
17,673,000	Brazilian Government International Bond*	6.00%	20/10/2033	17,019,186	0.64
6,492,000	Chile Government International Bond*	3.25%	21/09/2071	4,029,743	0.15
17,946,000	Colombia Government International Bond*	3.00%	30/01/2030	14,720,375	0.56
19,693,000	Colombia Government International Bond*	5.00%	15/06/2045	13,890,660	0.53
25,758,000	Colombia Government International Bond*	5.20%	15/05/2049	18,206,435	0.69
7,245,000	Colombia Government International Bond*	6.13%	18/01/2041	6,074,939	0.23
30,377,000	Colombia Government International Bond*	7.50%	02/02/2034	30,478,421	1.15
8,603,000	Colombia Government International Bond*	8.00%	20/04/2033	8,922,980	0.34
4,876,000	Colombia Government International Bond**	8.00%	14/11/2035	5,025,023	0.19
3,615,000	Colombia Government International Bond*	8.75%	14/11/2053	3,810,625	0.14
1,043,000	Corp Financiera de Desarrollo SA*	2.40%	28/09/2027	940,734	0.04
12,943,000	Costa Rica Government International Bond*	6.55%	03/04/2034	13,351,118	0.51
2,809,000	Costa Rica Government International Bond*	7.00%	04/04/2044	2,886,489	0.11
1,471,000	Costa Rica Government International Bond*	7.16%	12/03/2045	1,530,208	0.06
14,099,000	Costa Rica Government International Bond*	7.30%	13/11/2054	14,820,775	0.56
5,000,000	Development Bank of Mongolia LLC*	11.00%	07/03/2026	5,109,375	0.19

## Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 66.28% (31 December 2023: 67.71%) (continued)</b>					
<b>United States Dollar (continued)</b>					
8,620,000	Dominican Republic International Bond*	4.88%	23/09/2032	7,737,574	0.29
40,427,000	Dominican Republic International Bond*	5.88%	30/01/2060	34,400,640	1.31
6,800,000	Dominican Republic International Bond*	6.00%	19/07/2028	6,746,188	0.26
3,357,000	Dominican Republic International Bond*	6.00%	22/02/2033	3,256,944	0.12
3,189,000	Dominican Republic International Bond*	6.60%	01/06/2036	3,181,711	0.12
18,490,000	Dominican Republic International Bond*	6.85%	27/01/2045	18,269,338	0.69
6,302,000	Dominican Republic International Bond*	7.05%	03/02/2031	6,491,060	0.25
6,407,540	Ecuador Government International Bond*	0.00%	31/07/2030	3,075,673	0.12
18,883,223	Ecuador Government International Bond*	2.50%	31/07/2040	8,667,399	0.33
68,098,478	Ecuador Government International Bond*	3.50%	31/07/2035	34,059,761	1.29
5,498,055	Ecuador Government International Bond*	6.00%	31/07/2030	3,496,202	0.13
3,501,000	Egypt Government International Bond*	7.90%	21/02/2048	2,467,289	0.09
32,550,000	Egypt Government International Bond*	8.50%	31/01/2047	24,184,959	0.92
5,113,000	Egypt Government International Bond*	8.70%	01/03/2049	3,852,211	0.15
25,794,000	Egypt Government International Bond*	8.88%	29/05/2050	19,698,878	0.75
4,617,000	El Salvador Government International Bond**	0.25%	17/04/2030	142,798	0.01
1,040,000	El Salvador Government International Bond*	7.63%	01/02/2041	710,413	0.03
16,329,000	El Salvador Government International Bond*	7.65%	15/06/2035	11,884,328	0.45
4,617,000	El Salvador Government International Bond**	9.25%	17/04/2030	4,114,754	0.16
41,253,000	El Salvador Government International Bond*	9.50%	15/07/2052	32,500,578	1.23
4,130,000	Emirate of Dubai Government International Bonds*	3.90%	09/09/2050	3,046,893	0.12
14,800,000	Ethiopia International Bond*	6.63%	11/12/2024	10,722,948	0.41
2,000,000	Ghana Government International Bond*	6.38%	11/02/2027	1,015,870	0.04
13,833,000	Ghana Government International Bond*	7.63%	16/05/2029	7,039,337	0.27
14,443,000	Ghana Government International Bond*	7.75%	07/04/2029	7,395,358	0.28
12,017,000	Ghana Government International Bond*	7.88%	11/02/2035	6,176,377	0.23
11,138,000	Ghana Government International Bond*	8.63%	07/04/2034	5,718,597	0.22
5,375,000	Ghana Government International Bond*	8.75%	11/03/2061	2,767,589	0.10
4,857,000	Ghana Government International Bond*	8.88%	07/05/2042	2,489,200	0.09
7,783,000	Ghana Government International Bond*	8.95%	26/03/2051	4,004,159	0.15
29,212,000	Ghana Government International Bond*	10.75%	14/10/2030	19,834,094	0.75
5,237,000	Guatemala Government Bond*	3.70%	07/10/2033	4,293,591	0.16
4,785,000	Guatemala Government Bond*	5.25%	10/08/2029	4,624,543	0.17
3,990,000	Guatemala Government Bond*	5.38%	24/04/2032	3,811,241	0.14
28,783,000	Guatemala Government Bond*	6.60%	13/06/2036	29,078,736	1.10
598,000	Guatemala Government Bond*	7.05%	04/10/2032	628,826	0.02
5,435,000	Hazine Mustesarligi Varlik Kiralama AS*	8.51%	14/01/2029	5,751,409	0.22
3,260,000	Honduras Government International Bond*	5.63%	24/06/2030	2,787,300	0.11
1,247,000	Honduras Government International Bond*	6.25%	19/01/2027	1,186,115	0.04
4,117,000	Iraq International Bond*	5.80%	15/01/2028	3,853,835	0.15

## Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 66.28% (31 December 2023: 67.71%) (continued)</b>					
<b>United States Dollar (continued)</b>					
10,691,000	Israel Government International Bond*	5.50%	12/03/2034	10,199,107	0.39
11,846,000	Israel Government International Bond*	5.75%	12/03/2054	10,676,207	0.40
2,935,000	Istanbul Metropolitan Municipality*	10.50%	06/12/2028	3,160,518	0.12
1,110,402	Ivory Coast Government International Bond*	5.75%	31/12/2032	1,036,345	0.04
1,986,000	Jordan Government International Bond*	7.38%	10/10/2047	1,695,061	0.06
45,992,000	Lebanon Government International Bond*	6.38%	09/03/2020	3,276,930	0.12
21,038,000	Lebanon Government International Bond*	6.60%	27/11/2026	1,495,907	0.06
58,532,000	Lebanon Government International Bond*	6.65%	26/02/2030	4,084,319	0.15
6,112,000	Lebanon Government International Bond*	6.85%	25/05/2029	433,494	0.02
83,325,000	Lebanon Government International Bond*	8.25%	17/05/2034	5,766,465	0.22
37,604,000	Mexico Government International Bond*	5.75%	12/10/2110	31,137,756	1.18
17,270,000	Mexico Government International Bond**	6.00%	07/05/2036	16,856,945	0.64
11,771,000	Mongolia Government International Bond*	3.50%	07/07/2027	10,611,557	0.40
11,319,000	Mongolia Government International Bond*	8.65%	19/01/2028	11,826,714	0.45
7,320,000	Morocco Government International Bond*	3.00%	15/12/2032	5,895,949	0.22
5,001,000	Morocco Government International Bond*	6.50%	08/09/2033	5,160,107	0.20
328,000	Nigeria Government International Bond*	7.63%	21/11/2025	329,127	0.01
2,059,000	Nigeria Government International Bond*	7.70%	23/02/2038	1,602,031	0.06
18,881,000	Nigeria Government International Bond*	7.88%	16/02/2032	16,355,114	0.62
12,163,000	Nigeria Government International Bond*	8.25%	28/09/2051	9,343,541	0.35
1,326,000	Nigeria Government International Bond*	8.38%	24/03/2029	1,246,241	0.05
10,975,000	Nigeria Government International Bond*	8.75%	21/01/2031	10,176,693	0.39
12,420,000	Nigeria Government International Bond*	9.25%	21/01/2049	10,905,868	0.41
33,798,000	Oman Government International Bond*	6.75%	17/01/2048	34,479,469	1.31
8,965,000	Oman Government International Bond*	7.00%	25/01/2051	9,452,584	0.36
2,425,000	Panama Government International Bond*	3.87%	23/07/2060	1,391,019	0.05
1,648,000	Panama Government International Bond*	4.50%	16/04/2050	1,111,948	0.04
1,310,000	Panama Government International Bond*	4.50%	01/04/2056	851,074	0.03
1,893,000	Panama Government International Bond*	4.50%	19/01/2063	1,214,619	0.05
15,238,000	Panama Government International Bond*	6.40%	14/02/2035	14,474,294	0.55
6,728,000	Panama Government International Bond*	6.70%	26/01/2036	6,545,526	0.25
9,848,000	Panama Government International Bond*	6.85%	28/03/2054	9,040,210	0.34
2,270,000	Panama Government International Bond*	6.88%	31/01/2036	2,222,312	0.08
3,389,000	Panama Government International Bond**	7.50%	01/03/2031	3,550,718	0.13
5,015,000	Panama Government International Bond**	8.00%	01/03/2038	5,293,507	0.20
8,224,000	Papua New Guinea Government International Bond*	8.38%	04/10/2028	7,911,488	0.30
2,575,000	Paraguay Government International Bond*	5.40%	30/03/2050	2,255,916	0.09
11,692,000	Paraguay Government International Bond*	5.60%	13/03/2048	10,535,239	0.40
3,974,000	Perusahaan Penerbit SBSN Indonesia III*	4.70%	06/06/2032	3,833,992	0.14
324,005	Provincia de Cordoba*	6.88%	10/12/2025	300,515	0.01

## Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 66.28% (31 December 2023: 67.71%) (continued)</b>					
<b>United States Dollar (continued)</b>					
2,893,077	Provincia de Mendoza Argentina*	5.75%	19/03/2029	2,452,172	0.09
25,457,000	Qatar Government International Bond*	4.82%	14/03/2049	23,844,554	0.90
15,572,000	Republic of Armenia International Bond*	3.60%	02/02/2031	12,702,758	0.48
4,360,000	Republic of Azerbaijan International Bond*	3.50%	01/09/2032	3,728,825	0.14
800,000	Republic of Azerbaijan International Bond*	5.13%	01/09/2029	778,953	0.03
12,238,000	Republic of Poland Government International Bond*	5.13%	18/09/2034	12,053,359	0.46
6,939,000	Republic of Poland Government International Bond*	5.50%	04/04/2053	6,818,279	0.26
7,562,000	Republic of Poland Government International Bond*	5.50%	18/03/2054	7,349,886	0.28
21,846,000	Republic of South Africa Government International Bond*	5.75%	30/09/2049	16,532,561	0.63
35,386,000	Republic of South Africa Government International Bond*	7.30%	20/04/2052	32,052,329	1.21
11,443,000	Sri Lanka Government International Bond*	5.75%	18/04/2023	6,579,707	0.25
2,503,000	Sri Lanka Government International Bond*	5.88%	25/07/2022	1,428,008	0.05
6,070,000	Sri Lanka Government International Bond*	6.13%	03/06/2025	3,599,820	0.14
14,986,000	Sri Lanka Government International Bond*	6.20%	11/05/2027	8,833,411	0.33
13,640,000	Sri Lanka Government International Bond*	6.75%	18/04/2028	8,053,744	0.30
14,406,000	Sri Lanka Government International Bond*	6.85%	14/03/2024	8,379,183	0.32
15,107,000	Sri Lanka Government International Bond*	6.85%	03/11/2025	8,954,347	0.34
13,828,000	Sri Lanka Government International Bond*	7.55%	28/03/2030	8,030,972	0.30
40,882,000	Sri Lanka Government International Bond*	7.85%	14/03/2029	24,345,149	0.92
6,462,000	State Agency of Roads of Ukraine*	6.25%	24/06/2030	1,809,344	0.07
12,203,000	Turkiye Government International Bond*	7.63%	15/05/2034	12,309,654	0.47
14,411,000	Turkiye Government International Bond*	9.13%	13/07/2030	15,727,913	0.60
6,063,000	Turkiye Government International Bond*	9.38%	14/03/2029	6,600,024	0.25
3,324,000	Turkiye Ihracat Kredi Bankasi AS**	7.50%	06/02/2028	3,329,156	0.13
4,502,000	Turkiye Ihracat Kredi Bankasi AS*	9.38%	31/01/2026	4,665,198	0.18
4,928,000	Ukraine Government International Bond*	6.88%	21/05/2031	1,412,198	0.05
1,713,000	Ukraine Government International Bond*	7.25%	15/03/2035	495,699	0.02
13,562,000	Ukraine Government International Bond*	7.38%	25/09/2034	3,921,113	0.15
5,238,000	Ukraine Government International Bond*	7.75%	01/09/2027	1,622,340	0.06
12,893,000	Ukraine Government International Bond*	7.75%	01/09/2029	4,027,048	0.15
17,787,000	Ukraine Government International Bond*	7.75%	01/08/2041	8,780,108	0.33
19,360,000	Ukraine Government International Bond*	9.75%	01/11/2030	6,216,138	0.24
10,314,000	Uzbekneftegaz JSC*	4.75%	16/11/2028	8,699,549	0.33
32,118,500	Venezuela Government International Bond*	8.25%	13/10/2024	5,219,256	0.20
25,134,185	Zambia Government International Bond**	0.50%	31/12/2053	12,315,751	0.47
30,254,037	Zambia Government International Bond**	5.75%	30/06/2033	26,576,281	1.01
<b>Total United States Dollar</b>				<b>1,341,045,455</b>	<b>50.81</b>
<b>Total Government Bonds</b>				<b>1,749,284,941</b>	<b>66.28</b>

## Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Repurchase Agreements 4.43% (31 December 2023: 0.00%)</b>					
<b>United States Dollar</b>					
117,000,000	State Street Bank and Trust Co, repurchase value US\$ 117,051,578 <sup>^</sup>	5.29%	01/07/2024	117,000,000	4.43
<b>Total Repurchase Agreements <sup>†</sup></b>				<b>117,000,000</b>	<b>4.43</b>
<b>Total Investments</b>				<b>2,564,655,670</b>	<b>97.18</b>

<sup>^</sup> Collateralised by US Treasury Notes/Bonds valued at US\$ 119,340,020 in total.

### Forward Currency Contracts 0.26% (31 December 2023: 0.94%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
€ 6,288,000	US\$ 6,728,217	02/07/2024	UBS AG	1	10,950	0.00
US\$ 576,330,417	€ 531,479,714	02/07/2024	Deutsche Bank AG	2	6,716,779	0.26
<i>AUD Hedged Classes</i>						
AUD 932,617	US\$ 617,300	13/09/2024	UBS AG	3	6,747	0.00
AUD 10,440	US\$ 6,895	13/09/2024	Westpac Banking Corp	2	90	0.00
<i>CHF Hedged Classes</i>						
US\$ 737,342	CHF 655,811	13/09/2024	Citibank NA	1	902	0.00
US\$ 214,539	CHF 190,383	13/09/2024	Westpac Banking Corp	12	749	0.00
<i>EUR Hedged Classes</i>						
€ 537	US\$ 576	13/09/2024	Westpac Banking Corp	3	2	0.00
US\$ 3,975,972	€ 3,689,383	13/09/2024	Citibank NA	1	7,617	0.00
US\$ 6,004,699	€ 5,547,566	13/09/2024	Westpac Banking Corp	11	37,654	0.00
<i>GBP Hedged Classes</i>						
£ 121	US\$ 153	13/09/2024	Westpac Banking Corp	1	0	0.00
US\$ 366,291	£ 287,717	13/09/2024	Goldman Sachs International	1	2,388	0.00
US\$ 894,125	£ 702,183	13/09/2024	Westpac Banking Corp	14	6,008	0.00
<i>HKD Hedged Classes</i>						
HKD 18,007	US\$ 2,311	13/09/2024	Citibank NA	1	0	0.00
HKD 2,020,614	US\$ 259,317	13/09/2024	UBS AG	3	32	0.00
HKD 97,263	US\$ 12,484	13/09/2024	Westpac Banking Corp	8	1	0.00
US\$ 32	HKD 247	13/09/2024	Westpac Banking Corp	1	0	0.00
<i>JPY Hedged Classes</i>						
US\$ 1,267,252	¥ 200,000,000	13/09/2024	Westpac Banking Corp	1	9,656	0.00
<i>SEK Hedged Classes</i>						
SEK 12,868,015	US\$ 1,219,643	13/09/2024	Westpac Banking Corp	2	113	0.00
US\$ 440,120	SEK 4,606,159	13/09/2024	UBS AG	1	3,503	0.00
US\$ 149,495	SEK 1,549,091	13/09/2024	Westpac Banking Corp	9	2,656	0.00
<i>SGD Hedged Classes</i>						
SGD 769,348	US\$ 568,507	13/09/2024	Westpac Banking Corp	4	1,183	0.00
US\$ 108,661	SGD 146,364	13/09/2024	Citibank NA	1	281	0.00

## Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

#### Forward Currency Contracts 0.26% (31 December 2023: 0.94%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>SGD Hedged Classes (continued)</i>						
US\$ 941,080	SGD 1,266,537	13/09/2024	Westpac Banking Corp	4	3,231	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>6,810,542</b>	<b>0.26</b>

#### Futures Contracts 0.20% (31 December 2023: 0.74%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets	
156	Euro-BOBL Future September 2024	145,447	0.01	
2	Euro-Schatz Future September 2024	868	0.00	
1,543	US Treasury 10-Year Note (CBT) Future September 2024	1,675,406	0.06	
546	US Treasury 2-Year Note (CBT) Future September 2024	332,719	0.01	
2,584	US Treasury 5-Year Note (CBT) Future September 2024	1,897,625	0.07	
696	US Treasury Long Bond (CBT) Future September 2024	1,107,000	0.04	
142	US Treasury Ultra Bond (CBT) Future September 2024	242,453	0.01	
<b>Total Unrealised Gain on Futures Contracts <sup>±</sup></b>			<b>5,401,518</b>	<b>0.20</b>

#### Credit Default Swap Contracts 0.10% (31 December 2023: 0.00%)

Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Fair Value US\$	% of Net Assets
USD 79,733,000	20/06/2029	ICE Clear U.S. <sup>1</sup>	Buying default protection on CDX.EM.41.V1	2,547,536	0.10
<b>Total Fair Value on Credit Default Swap Contracts <sup>∞</sup></b>				<b>2,547,536</b>	<b>0.10</b>

<sup>1</sup>Centrally cleared swap.

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>2,579,415,266</b>	<b>97.74</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (0.31%) (31 December 2023: (0.21%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
€ 42,757,798	US\$ 46,554,019	02/07/2024	JPMorgan Chase Bank	1	(728,329)	(0.03)
<i>AUD Hedged Classes</i>						
US\$ 8,533	AUD 12,842	13/09/2024	UBS AG	2	(60)	(0.00)
US\$ 201,028	AUD 302,074	13/09/2024	Westpac Banking Corp	3	(1,099)	(0.00)
<i>CHF Hedged Classes</i>						
CHF 726,669	US\$ 819,619	13/09/2024	Citibank NA	1	(3,609)	(0.00)
CHF 106,309,350	US\$ 119,884,278	13/09/2024	UBS AG	3	(504,650)	(0.02)
CHF 553,356	US\$ 625,367	13/09/2024	Westpac Banking Corp	13	(3,977)	(0.00)
US\$ 130,930	CHF 116,634	13/09/2024	Westpac Banking Corp	2	(44)	(0.00)

## Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (0.31%) (31 December 2023: (0.21%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 12,165,590	US\$ 13,179,541	13/09/2024	Citibank NA	2	(94,054)	(0.00)
€ 558,200,322	US\$ 605,736,661	13/09/2024	UBS AG	2	(5,328,227)	(0.20)
€ 2,903,233	US\$ 3,124,213	13/09/2024	Westpac Banking Corp	7	(1,452)	(0.00)
US\$ 3,677,603	€ 3,426,535	13/09/2024	Westpac Banking Corp	7	(8,030)	(0.00)
<i>GBP Hedged Classes</i>						
£ 380,145	US\$ 485,478	13/09/2024	Citibank NA	1	(4,673)	(0.00)
£ 754,618	US\$ 960,509	13/09/2024	Goldman Sachs International	1	(6,073)	(0.00)
£ 44,456,832	US\$ 56,659,655	13/09/2024	UBS AG	2	(430,949)	(0.02)
£ 55,716	US\$ 70,674	13/09/2024	Westpac Banking Corp	10	(204)	(0.00)
US\$ 6,951,301	£ 5,497,317	13/09/2024	Westpac Banking Corp	4	(1,669)	(0.00)
<i>HKD Hedged Classes</i>						
HKD 5,274	US\$ 677	13/09/2024	Westpac Banking Corp	2	(0)	(0.00)
US\$ 1,665	HKD 12,975	13/09/2024	Citibank NA	1	(0)	(0.00)
US\$ 4,042	HKD 31,496	13/09/2024	Westpac Banking Corp	3	(1)	(0.00)
<i>JPY Hedged Classes</i>						
¥ 11,311,453	US\$ 73,106	13/09/2024	Goldman Sachs International	1	(1,980)	(0.00)
¥ 1,791,862,353	US\$ 11,583,592	13/09/2024	Westpac Banking Corp	2	(316,395)	(0.01)
<i>SEK Hedged Classes</i>						
SEK 15,368,779	US\$ 1,468,728	13/09/2024	Goldman Sachs International	2	(11,926)	(0.00)
SEK 724,205,689	US\$ 69,197,755	13/09/2024	Westpac Banking Corp	8	(550,492)	(0.02)
US\$ 1,060	SEK 11,202	13/09/2024	Westpac Banking Corp	1	(2)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 466,820	US\$ 347,165	13/09/2024	Citibank NA	2	(1,492)	(0.00)
SGD 32,091,910	US\$ 23,863,053	13/09/2024	Westpac Banking Corp	18	(99,525)	(0.01)
US\$ 439	SGD 594	13/09/2024	Westpac Banking Corp	1	(1)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(8,098,913)</b>	<b>(0.31)</b>

### Futures Contracts (0.10%) (31 December 2023: (0.39%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(1,505)	Euro-Bund Future September 2024	(1,967,840)	(0.07)
(453)	Euro-Buxl 30-Year Bond Future September 2024	(667,143)	(0.03)
<b>Total Unrealised Loss on Futures Contracts <sup>*</sup></b>		<b>(2,634,983)</b>	<b>(0.10)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(10,733,896)</b>	<b>(0.41)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>2,568,681,370</b>	<b>97.33</b>
<b>Other Net Assets</b>	<b>70,478,062</b>	<b>2.67</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>2,639,159,432</b>	<b>100.00</b>



## Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	2,170,196,872	81.15
** Transferable securities and/or money market instruments dealt in on a regulated market	277,458,798	10.37
† Other transferable securities and/or money market instruments	117,000,000	4.37
± Financial derivative instruments traded on a regulated market	2,766,535	0.10
∞ Financial derivative instruments that are traded OTC and centrally cleared	1,259,165	0.05
<b>Total Investments</b>	<b>2,568,681,370</b>	<b>96.04</b>

## Emerging Market Debt - Local Currency - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Treasury Bills 1.99% (31 December 2023: 2.59%)</b>					
<b>Egyptian Pound</b>					
348,700,000	Egypt Treasury Bills	0.00%	10/09/2024	6,939,977	0.61
146,500,000	Egypt Treasury Bills	0.00%	10/12/2024	2,746,133	0.24
321,950,000	Egypt Treasury Bills	0.00%	31/12/2024	5,954,298	0.53
210,000,000	Egypt Treasury Bills	0.00%	18/03/2025	3,704,425	0.33
<b>Total Egyptian Pound</b>				<b>19,344,833</b>	<b>1.71</b>
<b>Sri Lanka Rupee</b>					
978,000,000	Sri Lanka Treasury Bills	0.00%	20/09/2024	3,131,668	0.28
<b>Total Sri Lanka Rupee</b>				<b>3,131,668</b>	<b>0.28</b>
<b>Total Treasury Bills **</b>				<b>22,476,501</b>	<b>1.99</b>
<b>Corporate Bonds 3.48% (31 December 2023: 3.25%)</b>					
<b>Chinese Yuan Renminbi</b>					
50,000,000	Central Huijin Investment Ltd**	2.74%	24/05/2026	6,937,429	0.62
10,000,000	Central Huijin Investment Ltd**	2.80%	27/10/2026	1,392,410	0.12
<b>Total Chinese Yuan Renminbi</b>				<b>8,329,839</b>	<b>0.74</b>
<b>Colombian Peso</b>					
10,188,000,000	Asian Development Bank*	11.20%	31/01/2025	2,449,063	0.22
18,145,000,000	Asian Development Bank*	12.75%	03/03/2025	4,426,843	0.39
10,000,000,000	Asian Development Bank*	13.00%	07/03/2025	2,436,893	0.22
6,450,000,000	Empresas Publicas de Medellin ESP*	7.63%	10/09/2024	1,539,951	0.14
41,202,000,000	Empresas Publicas de Medellin ESP*	8.38%	08/11/2027	8,829,640	0.78
15,550,000,000	International Finance Corp*	0.00%	16/08/2028	2,538,941	0.22
<b>Total Colombian Peso</b>				<b>22,221,331</b>	<b>1.97</b>
<b>Mexican Peso</b>					
51,000,000	Asian Development Bank*	0.00%	20/04/2043	475,541	0.04
102,700,000	Asian Infrastructure Investment Bank*	0.00%	08/02/2038	1,496,481	0.13
72,618,300	Comision Federal de Electricidad*	7.35%	25/11/2025	3,732,774	0.33
62,682,200	Comision Federal de Electricidad*	8.18%	23/12/2027	3,060,303	0.27
<b>Total Mexican Peso</b>				<b>8,765,099</b>	<b>0.77</b>
<b>Total Corporate Bonds</b>				<b>39,316,269</b>	<b>3.48</b>
<b>Government Bonds 89.78% (31 December 2023: 87.45%)</b>					
<b>Chilean Peso</b>					
3,306,653,680	Bonos de la Tesoreria de la Republica*	1.90%	01/09/2030	3,321,104	0.29
2,055,000,000	Bonos de la Tesoreria de la Republica en pesos*	2.80%	01/10/2033	1,683,209	0.15
1,750,000,000	Bonos de la Tesoreria de la Republica en pesos*	4.70%	01/09/2030	1,761,170	0.16
2,335,000,000	Bonos de la Tesoreria de la Republica en pesos*	5.00%	01/03/2035	2,299,646	0.20

## Emerging Market Debt - Local Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 89.78% (31 December 2023: 87.45%) (continued)</b>					
<b>Chilean Peso (continued)</b>					
445,000,000	Bonos de la Tesoreria de la Republica en pesos <sup>*</sup>	5.10%	15/07/2050	421,252	0.04
2,115,000,000	Bonos de la Tesoreria de la Republica en pesos <sup>*</sup>	6.00%	01/04/2033	2,262,311	0.20
3,570,000,000	Bonos de la Tesoreria de la Republica en pesos <sup>*</sup>	7.00%	01/05/2034	4,067,658	0.36
<b>Total Chilean Peso</b>				<b>15,816,350</b>	<b>1.40</b>
<b>Chinese Yuan Renminbi</b>					
10,000,000	China Development Bank**	2.83%	10/09/2026	1,397,604	0.12
20,000,000	China Development Bank**	2.98%	22/04/2032	2,880,270	0.26
10,000,000	China Development Bank**	3.02%	06/03/2033	1,446,056	0.13
30,000,000	China Development Bank**	3.30%	03/03/2026	4,209,712	0.37
40,000,000	China Development Bank**	3.34%	14/07/2025	5,570,886	0.49
10,000,000	China Development Bank**	3.48%	08/01/2029	1,455,354	0.13
20,000,000	China Development Bank**	3.70%	20/10/2030	2,984,402	0.26
40,000,000	China Development Bank**	4.04%	06/07/2028	5,907,370	0.52
20,000,000	China Development Bank**	4.24%	24/08/2027	2,930,130	0.26
20,000,000	China Government Bond**	2.18%	15/08/2026	2,764,512	0.25
10,000,000	China Government Bond**	2.28%	25/03/2031	1,386,022	0.12
8,000,000	China Government Bond**	2.35%	25/02/2034	1,108,451	0.10
15,000,000	China Government Bond**	2.50%	25/07/2027	2,096,588	0.19
8,000,000	China Government Bond**	2.52%	25/08/2033	1,122,019	0.10
10,000,000	China Government Bond**	2.55%	15/10/2028	1,403,447	0.12
6,760,000	China Government Bond**	2.60%	15/09/2030	953,038	0.08
10,000,000	China Government Bond**	2.62%	15/04/2028	1,404,315	0.12
20,000,000	China Government Bond**	2.62%	25/09/2029	2,822,503	0.25
20,000,000	China Government Bond**	2.64%	15/01/2028	2,809,986	0.25
10,000,000	China Government Bond**	2.67%	25/05/2033	1,419,166	0.13
13,000,000	China Government Bond**	2.69%	15/08/2032	1,844,579	0.16
20,000,000	China Government Bond**	2.85%	04/06/2027	2,823,862	0.25
22,000,000	China Government Bond**	2.88%	25/02/2033	3,173,408	0.28
24,070,000	China Government Bond**	3.00%	15/10/2053	3,703,251	0.33
10,000,000	China Government Bond**	3.01%	13/05/2028	1,428,272	0.13
22,000,000	China Government Bond**	3.02%	27/05/2031	3,193,665	0.28
30,000,000	China Government Bond**	3.13%	21/11/2029	4,350,276	0.39
10,940,000	China Government Bond**	3.19%	15/04/2053	1,727,381	0.15
10,000,000	China Government Bond**	3.25%	22/11/2028	1,451,056	0.13
10,000,000	China Government Bond**	3.28%	03/12/2027	1,441,181	0.13
5,000,000	China Government Bond**	3.29%	23/05/2029	730,132	0.07
45,500,000	China Government Bond**	3.72%	12/04/2051	7,770,673	0.69
<b>Total Chinese Yuan Renminbi</b>				<b>81,709,567</b>	<b>7.24</b>

## Emerging Market Debt - Local Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 89.78% (31 December 2023: 87.45%) (continued)</b>					
<b>Colombian Peso</b>					
21,118,400,000	Colombian TES*	5.75%	03/11/2027	4,513,792	0.40
81,167,900,000	Colombian TES*	6.00%	28/04/2028	17,160,601	1.52
21,584,900,000	Colombian TES*	7.00%	26/03/2031	4,387,521	0.39
25,028,700,000	Colombian TES*	7.00%	30/06/2032	4,901,405	0.43
26,308,300,000	Colombian TES*	7.25%	18/10/2034	4,993,695	0.44
26,457,200,000	Colombian TES*	7.75%	18/09/2030	5,669,548	0.50
22,429,000,000	Colombian TES*	9.25%	28/05/2042	4,516,195	0.40
46,040,000,000	Colombian TES*	13.25%	09/02/2033	12,643,288	1.12
10,400,100,000	Colombian TES Series G*	7.00%	26/03/2031	2,114,008	0.19
1,303,000,000	Financiera de Desarrollo Territorial SA Findeter*	7.88%	12/08/2024	316,189	0.03
<b>Total Colombian Peso</b>				<b>61,216,242</b>	<b>5.42</b>
<b>Costa Rican Colón</b>					
607,750,000	Costa Rica Government International Bond**	10.58%	26/09/2029	1,406,099	0.13
<b>Total Costa Rican Colón</b>				<b>1,406,099</b>	<b>0.13</b>
<b>Czech Koruna</b>					
53,760,000	Czech Republic Government Bond*	0.05%	29/11/2029	1,866,651	0.17
430,810,000	Czech Republic Government Bond*	0.95%	15/05/2030	15,516,672	1.38
195,050,000	Czech Republic Government Bond*	1.00%	26/06/2026	7,866,655	0.70
140,050,000	Czech Republic Government Bond*	1.20%	13/03/2031	5,010,625	0.44
39,810,000	Czech Republic Government Bond*	1.50%	24/04/2040	1,168,642	0.10
96,070,000	Czech Republic Government Bond*	1.75%	23/06/2032	3,470,948	0.31
34,130,000	Czech Republic Government Bond*	1.95%	30/07/2037	1,131,628	0.10
79,870,000	Czech Republic Government Bond*	2.00%	13/10/2033	2,868,051	0.25
107,220,000	Czech Republic Government Bond*	2.40%	17/09/2025	4,497,002	0.40
29,020,000	Czech Republic Government Bond*	2.75%	23/07/2029	1,171,965	0.10
35,400,000	Czech Republic Government Bond*	4.20%	04/12/2036	1,512,363	0.13
15,470,000	Czech Republic Government Bond*	4.90%	14/04/2034	699,708	0.06
22,740,000	Czech Republic Government Bond*	5.00%	30/09/2030	1,024,277	0.09
<b>Total Czech Koruna</b>				<b>47,805,187</b>	<b>4.23</b>
<b>Dominican Republic Peso</b>					
152,700,000	Dominican Republic International Bond*	9.75%	05/06/2026	2,611,782	0.23
170,800,000	Dominican Republic International Bond*	11.25%	15/09/2035	3,058,982	0.27
42,800,000	Dominican Republic International Bond*	13.63%	03/02/2033	857,980	0.08
<b>Total Dominican Republic Peso</b>				<b>6,528,744</b>	<b>0.58</b>
<b>Ghanaian Cedi</b>					
7,646,615	Republic of Ghana Government Bonds*	8.35%	16/02/2027	322,675	0.03

## Emerging Market Debt - Local Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 89.78% (31 December 2023: 87.45%) (continued)</b>					
<b>Ghanaian Cedi (continued)</b>					
7,657,900	Republic of Ghana Government Bonds*	8.50%	15/02/2028	281,136	0.02
7,157,913	Republic of Ghana Government Bonds*	8.65%	13/02/2029	233,795	0.02
7,168,462	Republic of Ghana Government Bonds*	8.80%	12/02/2030	215,614	0.02
7,179,018	Republic of Ghana Government Bonds*	8.95%	11/02/2031	200,055	0.02
7,189,581	Republic of Ghana Government Bonds*	9.10%	10/02/2032	189,588	0.02
7,200,153	Republic of Ghana Government Bonds*	9.25%	08/02/2033	182,026	0.01
<b>Total Ghanaian Cedi</b>				<b>1,624,889</b>	<b>0.14</b>
<b>Hungarian Forint</b>					
1,041,810,000	Hungary Government Bond*	2.25%	20/04/2033	1,999,325	0.18
2,765,060,000	Hungary Government Bond*	3.00%	27/10/2027	6,706,532	0.59
712,080,000	Hungary Government Bond*	3.25%	22/10/2031	1,553,792	0.14
2,484,980,000	Hungary Government Bond*	4.50%	23/03/2028	6,273,129	0.55
6,002,440,000	Hungary Government Bond*	4.75%	24/11/2032	14,204,746	1.26
2,447,000,000	Hungary Government Bond*	6.75%	22/10/2028	6,654,568	0.59
1,891,190,000	Hungary Government Bond*	9.50%	21/10/2026	5,435,970	0.48
<b>Total Hungarian Forint</b>				<b>42,828,062</b>	<b>3.79</b>
<b>Indian Rupee</b>					
1,340,600,000	India Government Bond*	7.18%	14/08/2033	16,216,634	1.44
265,500,000	India Government Bond*	7.30%	19/06/2053	3,285,219	0.29
440,000,000	International Bank for Reconstruction & Development*	6.50%	17/04/2030	5,142,342	0.45
1,124,800,000	International Bank for Reconstruction & Development*	6.75%	13/07/2029	13,312,574	1.18
<b>Total Indian Rupee</b>				<b>37,956,769</b>	<b>3.36</b>
<b>Indonesian Rupiah</b>					
72,466,000,000	Indonesia Treasury Bond*	6.13%	15/05/2028	4,329,004	0.38
237,648,000,000	Indonesia Treasury Bond*	6.38%	15/08/2028	14,285,423	1.27
12,550,000,000	Indonesia Treasury Bond*	6.38%	15/04/2032	737,735	0.07
11,000,000,000	Indonesia Treasury Bond*	6.38%	15/07/2037	628,894	0.06
156,481,000,000	Indonesia Treasury Bond*	6.63%	15/05/2033	9,242,817	0.82
185,299,000,000	Indonesia Treasury Bond*	6.63%	15/02/2034	10,974,821	0.97
159,931,000,000	Indonesia Treasury Bond*	6.88%	15/04/2029	9,743,700	0.86
64,288,000,000	Indonesia Treasury Bond*	7.00%	15/05/2027	3,965,206	0.35
67,710,000,000	Indonesia Treasury Bond*	7.00%	15/02/2033	4,114,499	0.37
166,190,000,000	Indonesia Treasury Bond*	7.13%	15/06/2038	10,165,853	0.90
79,350,000,000	Indonesia Treasury Bond*	7.13%	15/06/2042	4,820,744	0.43
43,964,000,000	Indonesia Treasury Bond*	7.13%	15/06/2043	2,687,645	0.24
97,706,000,000	Indonesia Treasury Bond*	7.50%	15/08/2032	6,100,602	0.54
79,493,000,000	Indonesia Treasury Bond*	7.50%	15/06/2035	5,017,692	0.44

## Emerging Market Debt - Local Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 89.78% (31 December 2023: 87.45%) (continued)</b>					
<b>Indonesian Rupiah (continued)</b>					
20,280,000,000	Indonesia Treasury Bond <sup>†</sup>	7.50%	15/05/2038	1,276,903	0.11
40,000,000,000	Indonesia Treasury Bond <sup>†</sup>	7.50%	15/04/2040	2,531,431	0.22
39,425,000,000	Indonesia Treasury Bond <sup>†</sup>	8.25%	15/05/2029	2,531,490	0.22
73,362,000,000	Indonesia Treasury Bond <sup>†</sup>	8.25%	15/05/2036	4,891,140	0.43
58,565,000,000	Indonesia Treasury Bond <sup>†</sup>	8.38%	15/09/2026	3,710,418	0.33
88,577,000,000	Indonesia Treasury Bond <sup>†</sup>	8.38%	15/03/2034	5,910,619	0.52
98,837,000,000	Indonesia Treasury Bond <sup>†</sup>	8.75%	15/05/2031	6,595,018	0.58
33,258,000,000	Indonesia Treasury Bond <sup>†</sup>	9.00%	15/03/2029	2,195,748	0.20
<b>Total Indonesian Rupiah</b>				<b>116,457,402</b>	<b>10.31</b>
<b>Japanese Yen</b>					
11,253,000	Argentine Republic Government International Bond <sup>**</sup>	0.67%	31/12/2038	9,485	0.00
7,424,445	Argentine Republic Government International Bond <sup>**</sup>	4.33%	31/12/2033	8,333	0.00
<b>Total Japanese Yen</b>				<b>17,818</b>	<b>0.00</b>
<b>Kenyan Shilling</b>					
347,400,000	Republic of Kenya Infrastructure Bond <sup>†</sup>	18.46%	09/08/2032	2,857,672	0.25
<b>Total Kenyan Shilling</b>				<b>2,857,672</b>	<b>0.25</b>
<b>Malaysian Ringgit</b>					
16,322,000	Malaysia Government Bond <sup>**</sup>	2.63%	15/04/2031	3,217,664	0.28
27,226,000	Malaysia Government Bond <sup>**</sup>	3.50%	31/05/2027	5,765,100	0.51
3,710,000	Malaysia Government Bond <sup>**</sup>	3.58%	15/07/2032	771,731	0.07
24,319,000	Malaysia Government Bond <sup>**</sup>	3.76%	22/05/2040	4,973,701	0.44
20,212,000	Malaysia Government Bond <sup>**</sup>	3.83%	05/07/2034	4,270,917	0.38
5,637,000	Malaysia Government Bond <sup>**</sup>	3.84%	15/04/2033	1,192,796	0.11
7,138,000	Malaysia Government Bond <sup>**</sup>	3.90%	30/11/2026	1,529,450	0.14
38,470,000	Malaysia Government Bond <sup>**</sup>	3.90%	16/11/2027	8,242,572	0.73
31,229,000	Malaysia Government Bond <sup>**</sup>	4.07%	15/06/2050	6,460,189	0.57
1,113,000	Malaysia Government Bond <sup>**</sup>	4.23%	30/06/2031	242,020	0.02
16,765,000	Malaysia Government Bond <sup>**</sup>	4.25%	31/05/2035	3,646,850	0.32
22,000,000	Malaysia Government Bond <sup>**</sup>	4.50%	30/04/2029	4,835,846	0.43
10,300,000	Malaysia Government Bond <sup>**</sup>	4.50%	15/04/2030	2,266,564	0.20
15,574,000	Malaysia Government Bond <sup>**</sup>	4.64%	07/11/2033	3,496,877	0.31
57,075,000	Malaysia Government Bond <sup>**</sup>	4.70%	15/10/2042	13,010,904	1.15
6,300,000	Malaysia Government Bond <sup>**</sup>	4.76%	07/04/2037	1,437,005	0.13
55,567,000	Malaysia Government Bond <sup>**</sup>	4.89%	08/06/2038	12,896,256	1.14
4,791,000	Malaysia Government Bond <sup>**</sup>	4.94%	30/09/2043	1,121,303	0.10
26,306,000	Malaysia Government Investment Issue <sup>**</sup>	4.07%	30/09/2026	5,649,446	0.50

## Emerging Market Debt - Local Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 89.78% (31 December 2023: 87.45%) (continued)</b>					
<b>Malaysian Ringgit (continued)</b>					
26,775,000	Malaysia Government Investment Issue**	4.37%	31/10/2028	5,840,040	0.52
<b>Total Malaysian Ringgit</b>				<b>90,867,231</b>	<b>8.05</b>
<b>Mexican Peso</b>					
82,700,000	Mexican Bonos*	5.50%	04/03/2027	4,019,988	0.36
152,239,400	Mexican Bonos*	7.50%	03/06/2027	7,750,218	0.69
537,493,600	Mexican Bonos*	7.75%	29/05/2031	26,224,326	2.32
171,430,200	Mexican Bonos*	7.75%	13/11/2042	7,559,879	0.67
90,673,600	Mexican Bonos*	8.00%	07/11/2047	4,052,654	0.36
536,778,300	Mexican Bonos*	8.50%	31/05/2029	27,650,152	2.45
201,443,000	Mexican Bonos*	8.50%	18/11/2038	9,771,343	0.86
<b>Total Mexican Peso</b>				<b>87,028,560</b>	<b>7.71</b>
<b>Peruvian Sol</b>					
7,536,000	Peru Government Bond*	5.35%	12/08/2040	1,588,740	0.14
22,336,000	Peru Government Bond*	5.40%	12/08/2034	5,131,342	0.45
52,895,000	Peru Government Bond*	5.94%	12/02/2029	13,895,307	1.23
11,457,000	Peru Government Bond*	6.15%	12/08/2032	2,883,454	0.26
8,389,000	Peru Government Bond*	7.30%	12/08/2033	2,248,202	0.20
8,187,000	Peruvian Government International Bond*	5.40%	12/08/2034	1,880,833	0.17
16,147,000	Peruvian Government International Bond**	6.90%	12/08/2037	4,037,987	0.36
18,175,000	Peruvian Government International Bond*	6.95%	12/08/2031	4,866,799	0.43
8,500,000	Peruvian Government International Bond**	7.60%	12/08/2039	2,249,287	0.20
<b>Total Peruvian Sol</b>				<b>38,781,951</b>	<b>3.44</b>
<b>Philippine Peso</b>					
341,490,000	Philippine Government Bond*	6.25%	25/01/2034	5,699,226	0.51
166,830,000	Philippine Government Bond*	6.63%	17/08/2033	2,848,365	0.25
262,860,000	Philippine Government Bond*	6.75%	15/09/2032	4,536,577	0.40
157,180,000	Philippine Government Bond*	6.88%	23/05/2044	2,745,138	0.24
<b>Total Philippine Peso</b>				<b>15,829,306</b>	<b>1.40</b>
<b>Polish Zloty</b>					
19,507,000	Republic of Poland Government Bond*	0.25%	25/10/2026	4,343,893	0.38
31,927,000	Republic of Poland Government Bond**	1.25%	25/10/2030	6,173,336	0.55
28,478,000	Republic of Poland Government Bond*	1.75%	25/04/2032	5,390,662	0.48
60,660,000	Republic of Poland Government Bond*	2.50%	25/07/2026	14,337,265	1.27
53,964,000	Republic of Poland Government Bond*	2.50%	25/07/2027	12,391,162	1.10
33,852,000	Republic of Poland Government Bond*	2.75%	25/10/2029	7,389,890	0.65

## Emerging Market Debt - Local Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 89.78% (31 December 2023: 87.45%) (continued)</b>					
<b>Polish Zloty (continued)</b>					
51,888,000	Republic of Poland Government Bond*	4.75%	25/07/2029	12,504,279	1.11
41,398,000	Republic of Poland Government Bond*	6.00%	25/10/2033	10,552,729	0.93
93,784,000	Republic of Poland Government Bond*	7.50%	25/07/2028	25,074,544	2.22
<b>Total Polish Zloty</b>				<b>98,157,760</b>	<b>8.69</b>
<b>Romanian New Leu</b>					
66,350,000	Romania Government Bond*	2.50%	25/10/2027	12,730,870	1.13
3,615,000	Romania Government Bond*	3.65%	24/09/2031	641,390	0.05
14,030,000	Romania Government Bond*	4.75%	11/10/2034	2,561,030	0.23
1,095,000	Romania Government Bond**	4.85%	25/07/2029	219,483	0.02
5,465,000	Romania Government Bond*	5.00%	12/02/2029	1,105,519	0.10
8,305,000	Romania Government Bond*	6.70%	25/02/2032	1,773,521	0.16
4,615,000	Romania Government Bond*	7.90%	24/02/2038	1,081,162	0.09
13,850,000	Romania Government Bond*	8.00%	29/04/2030	3,164,728	0.28
53,170,000	Romania Government Bond*	8.25%	29/09/2032	12,414,034	1.10
17,355,000	Romania Government Bond*	8.75%	30/10/2028	4,044,963	0.36
<b>Total Romanian New Leu</b>				<b>39,736,700</b>	<b>3.52</b>
<b>Serbian Dinar</b>					
115,190,000	Serbia Treasury Bonds*	4.50%	11/01/2026	1,061,984	0.10
80,900,000	Serbia Treasury Bonds*	4.50%	20/08/2032	691,177	0.06
198,550,000	Serbia Treasury Bonds*	5.88%	08/02/2028	1,913,425	0.17
114,550,000	Serbia Treasury Bonds*	7.00%	26/10/2031	1,140,264	0.10
<b>Total Serbian Dinar</b>				<b>4,806,850</b>	<b>0.43</b>
<b>South African Rand</b>					
477,597,049	Republic of South Africa Government Bond*	6.25%	31/03/2036	17,449,555	1.54
201,350,928	Republic of South Africa Government Bond*	6.50%	28/02/2041	6,744,043	0.60
58,606,882	Republic of South Africa Government Bond*	7.00%	28/02/2031	2,692,274	0.24
547,401,904	Republic of South Africa Government Bond*	8.50%	31/01/2037	23,598,838	2.09
314,875,026	Republic of South Africa Government Bond*	8.75%	31/01/2044	12,947,640	1.15
325,743,300	Republic of South Africa Government Bond*	8.88%	28/02/2035	15,105,320	1.34
417,026,705	Republic of South Africa Government Bond*	9.00%	31/01/2040	18,014,823	1.59
<b>Total South African Rand</b>				<b>96,552,493</b>	<b>8.55</b>
<b>Sri Lanka Rupee</b>					
978,000,000	Sri Lanka Government Bonds**	11.50%	15/12/2028	3,180,752	0.28
<b>Total Sri Lanka Rupee</b>				<b>3,180,752</b>	<b>0.28</b>

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## Emerging Market Debt - Local Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 89.78% (31 December 2023: 87.45%) (continued)</b>					
<b>Thai Baht</b>					
29,597,000	Thailand Government Bond**	1.60%	17/06/2035	719,244	0.06
241,646,000	Thailand Government Bond**	2.00%	17/06/2042	5,548,349	0.49
346,859,000	Thailand Government Bond**	2.40%	17/03/2029	9,425,369	0.84
85,188,000	Thailand Government Bond**	2.80%	17/06/2034	2,345,578	0.21
27,836,000	Thailand Government Bond**	2.88%	17/06/2046	702,826	0.06
315,519,000	Thailand Government Bond**	3.30%	17/06/2038	8,975,204	0.80
231,271,000	Thailand Government Bond**	3.35%	17/06/2033	6,639,704	0.59
150,994,000	Thailand Government Bond**	3.39%	17/06/2037	4,343,824	0.39
115,397,000	Thailand Government Bond**	3.40%	17/06/2036	3,317,811	0.29
234,713,000	Thailand Government Bond**	3.45%	17/06/2043	6,583,721	0.58
234,450,000	Thailand Government Bond**	3.78%	25/06/2032	6,916,624	0.61
126,225,000	Thailand Government Bond**	4.88%	22/06/2029	3,822,984	0.34
<b>Total Thai Baht</b>				<b>59,341,238</b>	<b>5.26</b>
<b>Turkish Lira</b>					
442,482,440	Turkey Government Bond*	1.50%	18/06/2025	12,780,412	1.13
55,104,752	Turkiye Government Bond*	17.80%	13/07/2033	1,217,789	0.11
439,027,171	Turkiye Government Bond*	26.20%	05/10/2033	13,150,661	1.17
108,740,000	Turkiye Government Bond*	31.08%	08/11/2028	3,418,078	0.30
<b>Total Turkish Lira</b>				<b>30,566,940</b>	<b>2.71</b>
<b>Uganda Shilling</b>					
22,942,900,000	Republic of Uganda Government Bonds*	14.25%	22/06/2034	5,640,443	0.50
<b>Total Uganda Shilling</b>				<b>5,640,443</b>	<b>0.50</b>
<b>United States Dollar</b>					
20,419,632	Argentine Republic Government International Bond*	0.75%	09/07/2030	11,547,506	1.02
<b>Total United States Dollar</b>				<b>11,547,506</b>	<b>1.02</b>
<b>Uruguayan Peso</b>					
21,091,551	Uruguay Government International Bond*	8.25%	21/05/2031	501,416	0.05
58,618,000	Uruguay Government International Bond*	8.50%	15/03/2028	1,456,717	0.13
326,932,200	Uruguay Government International Bond*	9.75%	20/07/2033	8,389,892	0.74
<b>Total Uruguayan Peso</b>				<b>10,348,025</b>	<b>0.92</b>
<b>Zambian Kwacha</b>					
178,877,000	Zambia Government Bond*	13.00%	25/01/2031	5,127,211	0.45
<b>Total Zambian Kwacha</b>				<b>5,127,211</b>	<b>0.45</b>
<b>Total Government Bonds</b>				<b>1,013,737,767</b>	<b>89.78</b>

## Emerging Market Debt - Local Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Investment Funds 0.52% (31 December 2023: 1.26%)</b>			
<b>United States Dollar</b>			
559,000	Neuberger Berman China Bond Fund	5,847,140	0.52
<b>Total Investment Funds <sup>#</sup></b>		<b>5,847,140</b>	<b>0.52</b>
<b>Total Investments</b>		<b>1,081,377,677</b>	<b>95.77</b>

**Forward Currency Contracts 0.92% (31 December 2023: 1.33%)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
CLP 856,126,567	US\$ 905,408	12/07/2024	JPMorgan Chase Bank	1	1,457	0.00
COP 24,483,357,308	US\$ 5,835,248	02/08/2024	JPMorgan Chase Bank	1	38,905	0.00
€ 10,807,455	CZK 267,490,411	03/07/2024	BNP Paribas	1	136,739	0.01
€ 5,196,568	PLN 22,412,052	18/09/2024	BNP Paribas	1	21,081	0.00
€ 2,116,785	US\$ 2,269,120	05/08/2024	Citibank NA	1	3,316	0.00
€ 10,374,309	HUF 4,056,483,368	08/07/2024	Citibank NA	2	115,888	0.01
€ 2,554,294	CZK 63,771,188	18/09/2024	Goldman Sachs International	1	14,359	0.00
€ 2,800,387	US\$ 2,995,481	03/07/2024	HSBC Bank Plc	1	5,970	0.00
€ 3,340,757	US\$ 3,572,696	03/07/2024	JPMorgan Chase Bank	1	7,923	0.00
€ 15,270,081	HUF 5,961,361,041	08/07/2024	JPMorgan Chase Bank	1	196,162	0.02
€ 2,120,881	US\$ 2,274,095	05/08/2024	JPMorgan Chase Bank	1	2,738	0.00
HUF 4,017,114,793	€ 10,088,784	08/07/2024	BNP Paribas	1	83,395	0.01
HUF 3,109,362,894	€ 7,815,293	09/09/2024	JPMorgan Chase Bank	1	12,397	0.00
IDR 30,733,380,000	US\$ 1,870,502	18/09/2024	BNP Paribas	1	5,292	0.00
INR 962,781,971	US\$ 11,498,499	08/08/2024	Citibank NA	1	38,756	0.00
INR 467,429,128	US\$ 5,591,451	25/07/2024	Citibank NA	1	12,630	0.00
INR 577,255,634	US\$ 6,916,637	12/07/2024	Goldman Sachs International	1	7,456	0.00
MXN 64,514,056	US\$ 3,512,179	19/07/2024	Barclays Bank Plc	1	6,660	0.00
MXN 951,717,978	US\$ 50,991,622	19/07/2024	BNP Paribas	2	918,652	0.08
NGN 2,267,775,333	US\$ 1,333,985	10/02/2025	Standard Chartered Bank	1	76,434	0.01
PLN 97,858,432	€ 22,502,101	18/09/2024	BNP Paribas	2	110,035	0.01
RON 92,161,853	€ 18,456,655	18/07/2024	JPMorgan Chase Bank	1	44,665	0.01
RON 7,463,803	€ 1,496,846	18/07/2024	Standard Chartered Bank	1	1,345	0.00
THB 202,239,338	US\$ 5,523,246	18/09/2024	JPMorgan Chase Bank	1	23,408	0.00
TRY 292,823,825	US\$ 6,265,160	24/03/2025	Goldman Sachs International	2	535,204	0.05
TRY 268,878,871	US\$ 5,892,590	27/05/2025	Goldman Sachs International	1	42,545	0.01
TRY 184,277,177	US\$ 4,392,781	09/01/2025	Goldman Sachs International	1	202,279	0.02
US\$ 6,630,295	€ 6,083,408	03/07/2024	Barclays Bank Plc	1	110,106	0.01
US\$ 3,703,782	CNY 26,660,948	19/09/2024	Barclays Bank Plc	1	29,298	0.00
US\$ 2,688,630	PEN 10,278,914	12/07/2024	Barclays Bank Plc	1	5,305	0.00
US\$ 6,432,888	MXN 117,202,293	19/07/2024	BNP Paribas	1	40,234	0.00

## Emerging Market Debt - Local Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

## Forward Currency Contracts 0.92% (31 December 2023: 1.33%) (Continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 5,847,620	THB 211,644,660	18/07/2024	BNP Paribas	1	72,782	0.01
US\$ 1,402,481	CNY 10,096,645	19/09/2024	BNP Paribas	1	10,934	0.00
US\$ 4,344,585	IDR 70,617,401,932	18/09/2024	BNP Paribas	1	34,493	0.00
US\$ 2,404,898	ZAR 44,084,038	22/08/2024	BNP Paribas	1	207	0.00
US\$ 10,549,084	CNY 75,183,319	02/01/2025	Citibank NA	1	503	0.00
US\$ 43,020,137	COP 172,193,200,371	02/08/2024	Citibank NA	4	1,706,802	0.15
US\$ 14,190,401	€ 13,201,244	03/07/2024	Citibank NA	2	41,324	0.01
US\$ 3,225,298	NGN 3,896,160,079	26/07/2024	Citibank NA	1	647,365	0.06
US\$ 7,356,670	PEN 27,081,375	12/07/2024	Citibank NA	1	287,039	0.03
US\$ 789,547	KRW 1,078,639,835	19/09/2024	Citibank NA	1	3,466	0.00
US\$ 6,361,737	BRL 35,592,773	05/09/2024	Citibank NA	1	318	0.00
US\$ 2,683,520	ZAR 48,810,164	22/08/2024	Citibank NA	1	21,028	0.00
US\$ 2,507,815	€ 2,303,935	03/07/2024	Deutsche Bank AG	1	38,460	0.00
US\$ 1,536,880	IDR 25,094,175,000	18/09/2024	Deutsche Bank AG	1	5,272	0.00
US\$ 3,830,706	MXN 69,810,066	19/07/2024	Goldman Sachs International	1	23,003	0.00
US\$ 6,338,440	PEN 24,207,382	12/07/2024	Goldman Sachs International	1	19,068	0.00
US\$ 3,265,149	THB 118,737,145	18/09/2024	Goldman Sachs International	1	8,642	0.00
US\$ 10,854,653	CNY 78,471,790	19/07/2024	Goldman Sachs International	1	90,687	0.01
US\$ 4,708,240	THB 171,639,830	11/07/2024	HSBC Bank Plc	1	27,691	0.00
US\$ 7,592,154	BRL 41,381,947	05/09/2024	JPMorgan Chase Bank	1	196,049	0.02
US\$ 5,142,222	COP 20,386,289,440	02/08/2024	JPMorgan Chase Bank	1	251,056	0.02
US\$ 2,170,405	NGN 2,795,481,305	10/02/2025	JPMorgan Chase Bank	1	431,784	0.04
US\$ 11,790,099	CLP 10,807,099,098	03/07/2024	JPMorgan Chase Bank	1	341,164	0.03
US\$ 2,662,199	ZAR 48,750,755	22/08/2024	Morgan Stanley	1	2,948	0.00
US\$ 1,121,832	CNY 8,080,218	19/09/2024	Standard Chartered Bank	1	8,194	0.00
US\$ 11,360,718	BRL 61,790,944	05/09/2024	Standard Chartered Bank	1	316,957	0.03
US\$ 3,430,683	PEN 12,824,922	12/07/2024	Standard Chartered Bank	1	82,719	0.01
US\$ 1,672,195	COP 6,947,617,541	02/08/2024	Standard Chartered Bank	1	5,292	0.00
US\$ 3,478,587	BRL 19,294,506	05/09/2024	State Street Bank and Trust Co	1	30,122	0.00
ZAR 194,219,274	US\$ 10,557,115	22/08/2024	JPMorgan Chase Bank	1	37,135	0.00
<i>AUD Hedged Classes</i>						
AUD 27,854,804	US\$ 18,430,799	13/09/2024	Citibank NA	1	207,834	0.02
AUD 521,915	US\$ 345,491	13/09/2024	Westpac Banking Corp	9	3,741	0.00
<i>EUR Hedged Classes</i>						
€ 153,194	US\$ 164,610	13/09/2024	Citibank NA	1	168	0.00
€ 152	US\$ 163	13/09/2024	Westpac Banking Corp	1	1	0.00
US\$ 375,198	€ 347,699	13/09/2024	Citibank NA	2	1,207	0.00
US\$ 235,401	€ 218,150	13/09/2024	Westpac Banking Corp	4	755	0.00
<i>GBP Hedged Classes</i>						
£ 15,142	US\$ 19,131	13/09/2024	Westpac Banking Corp	1	21	0.00

## Emerging Market Debt - Local Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 0.92% (31 December 2023: 1.33%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>GBP Hedged Classes (continued)</i>						
US\$ 3,581	£ 2,810	13/09/2024	Citibank NA	1	27	0.00
US\$ 2,946	£ 2,314	13/09/2024	Goldman Sachs International	1	19	0.00
US\$ 3,076	£ 2,429	13/09/2024	Westpac Banking Corp	2	4	0.00
<i>SEK Hedged Classes</i>						
US\$ 7,506	SEK 78,465	13/09/2024	UBS AG	2	68	0.00
US\$ 105,672,988	SEK 1,105,945,494	13/09/2024	Westpac Banking Corp	2	840,712	0.08
<i>SGD Hedged Classes</i>						
US\$ 3,023	SGD 4,072	13/09/2024	Citibank NA	1	8	0.00
US\$ 71,300	SGD 95,875	13/09/2024	Westpac Banking Corp	2	306	0.00
<i>ZAR Hedged Classes</i>						
US\$ 161,088	ZAR 2,947,236	13/09/2024	Goldman Sachs International	1	593	0.00
US\$ 158,460	ZAR 2,879,028	13/09/2024	Westpac Banking Corp	7	1,679	0.00
ZAR 941,199,374	US\$ 49,542,843	13/09/2024	Citibank NA	1	1,711,157	0.15
ZAR 14,119,797	US\$ 744,848	13/09/2024	UBS AG	1	24,060	0.00
ZAR 26,452	US\$ 1,424	13/09/2024	Westpac Banking Corp	4	17	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>10,385,515</b>	<b>0.92</b>

### Futures Contracts 0.04% (31 December 2023: 0.03%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
833	South Korea 3-Year Bond Future September 2024	151,290	0.01
(170)	US Treasury 10-Year Note (CBT) Future September 2024	72,469	0.01
273	US Treasury 5-Year Note (CBT) Future September 2024	200,484	0.02
<b>Total Unrealised Gain on Futures Contracts <sup>‡</sup></b>		<b>424,243</b>	<b>0.04</b>

### Interest Rate Swap Contracts 0.42% (31 December 2023: 0.89%)

Notional Amount	Expiration Date	Counterparty	Receive/(Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
MXN 512,441,055	31/08/2029	Chicago Mercantile Exchange <sup>1</sup>	Receive	6.92%	28D MXIBTIIE	2,997,695	0.27
BRL 105,671,287	04/01/2027	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	12.76%	1D BROIS	601,033	0.05
BRL 86,253,227	04/01/2027	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	12.67%	1D BROIS	430,431	0.04
BRL 70,829,782	04/01/2027	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	12.68%	1D BROIS	342,414	0.03
HUF 559,561,178	10/02/2028	LCH Clearnet Ltd <sup>1</sup>	(Pay)	8.72%	6M BUBOR	125,180	0.01
MXN 256,541,706	20/03/2025	Chicago Mercantile Exchange <sup>1</sup>	Receive	10.05%	28D MXIBTIIE	89,154	0.01
MXN 321,769,695	15/06/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	10.55%	28D MXIBTIIE	83,217	0.01
CZK 885,153,937	24/06/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	4.17%	6M PRIBOR	27,585	0.00
PLN 156,898,902	24/06/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	5.42%	6M WIBOR	17,473	0.00
CLP 8,538,432,959	16/05/2034	LCH Clearnet Ltd <sup>1</sup>	Receive	5.27%	1D CLICP	79	0.00

## Emerging Market Debt - Local Currency - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

#### Interest Rate Swap Contracts 0.42% (31 December 2023: 0.89%) (continued)

	Notional Amount	Expiration Date	Counterparty	Receive / (Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
CLP	18,820,445,965	02/05/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	5.36%	1D CLICP	36	0.00
<b>Total Unrealised Gain on Interest Rate Swap Contracts <sup>∞</sup></b>							<b>4,714,297</b>	<b>0.42</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>1,096,901,732</b>	<b>97.15</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (1.47%) (31 December 2023: (0.96%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
BRL 205,749,424	US\$ 39,782,079	23/08/2024	BNP Paribas	1	(2,957,842)	(0.26)
BRL 9,154,476	US\$ 1,727,644	05/09/2024	Citibank NA	1	(91,485)	(0.01)
BRL 66,143,211	US\$ 12,736,847	05/09/2024	Goldman Sachs International	1	(915,215)	(0.08)
BRL 443,400,699	US\$ 85,188,273	04/09/2024	JPMorgan Chase Bank	1	(5,931,310)	(0.53)
BRL 23,352,960	US\$ 4,405,670	05/09/2024	JPMorgan Chase Bank	1	(231,847)	(0.02)
BRL 12,658,579	US\$ 2,375,788	05/09/2024	State Street Bank and Trust Co	1	(113,348)	(0.01)
CLP 15,451,923,527	US\$ 16,689,085	12/07/2024	Citibank NA	1	(321,408)	(0.03)
CNY 80,373,123	US\$ 11,084,739	19/09/2024	Barclays Bank Plc	1	(7,497)	(0.00)
CNY 21,049,548	US\$ 2,907,923	19/09/2024	Citibank NA	1	(6,817)	(0.00)
CNY 81,030,422	US\$ 11,280,829	19/07/2024	Standard Chartered Bank	1	(165,896)	(0.02)
CNY 14,912,958	US\$ 2,077,280	19/09/2024	Standard Chartered Bank	1	(21,935)	(0.00)
COP 24,414,423,162	US\$ 5,953,242	02/08/2024	Citibank NA	1	(95,628)	(0.01)
COP 9,222,883,171	US\$ 2,324,649	02/08/2024	JPMorgan Chase Bank	1	(111,855)	(0.01)
CZK 267,490,411	€ 10,744,852	03/07/2024	Goldman Sachs International	1	(69,642)	(0.01)
CZK 599,139,598	€ 24,229,089	18/09/2024	JPMorgan Chase Bank	1	(383,564)	(0.03)
CZK 63,376,184	€ 2,533,504	18/09/2024	Morgan Stanley	1	(8,924)	(0.00)
€ 10,035,785	HUF 4,017,114,793	09/09/2024	BNP Paribas	1	(81,741)	(0.01)
€ 2,564,573	RON 12,818,790	18/07/2024	BNP Paribas	1	(8,961)	(0.00)
€ 1,495,183	CZK 37,528,152	18/09/2024	Citibank NA	1	(126)	(0.00)
€ 3,128,513	RON 15,641,219	18/07/2024	Citibank NA	1	(11,712)	(0.00)
€ 13,755,926	US\$ 14,884,739	03/07/2024	Citibank NA	3	(141,155)	(0.01)
€ 2,979,549	PLN 12,921,734	18/09/2024	Citibank NA	1	(5,648)	(0.00)
€ 1,484,398	RON 7,397,720	18/07/2024	Deutsche Bank AG	1	(469)	(0.00)
€ 1,089,961	PLN 4,755,025	18/09/2024	HSBC Bank Plc	1	(9,043)	(0.00)
€ 7,327,093	RON 36,630,998	18/07/2024	JPMorgan Chase Bank	1	(27,147)	(0.00)

## Emerging Market Debt - Local Currency - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

## Forward Currency Contracts (1.47%) (31 December 2023: (0.96%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
€ 17,568,417	US\$ 19,059,372	03/07/2024	JPMorgan Chase Bank	5	(229,565)	(0.02)
€ 11,933,611	PLN 52,023,324	18/09/2024	JPMorgan Chase Bank	1	(89,606)	(0.01)
€ 1,917,029	HUF 765,048,849	09/09/2024	UBS AG	1	(9,394)	(0.00)
HUF 2,177,440,671	€ 5,536,203	09/09/2024	BNP Paribas	1	(59,360)	(0.01)
HUF 4,014,266,999	€ 10,306,190	08/07/2024	BNP Paribas	2	(157,401)	(0.01)
HUF 2,045,455,527	€ 5,199,381	09/09/2024	Citibank NA	1	(54,421)	(0.01)
HUF 1,986,462,617	€ 5,155,980	08/07/2024	Citibank NA	1	(137,877)	(0.01)
IDR 33,023,403,274	US\$ 2,022,014	18/09/2024	HSBC Bank Plc	1	(6,450)	(0.00)
INR 897,196,252	US\$ 10,738,763	18/09/2024	Citibank NA	1	(1,998)	(0.00)
KRW 7,649,686,812	US\$ 5,558,073	05/07/2024	JPMorgan Chase Bank	1	(2,975)	(0.00)
MXN 102,258,543	US\$ 5,582,022	19/07/2024	Citibank NA	1	(4,457)	(0.00)
MYR 108,624,724	US\$ 23,136,812	18/09/2024	BNP Paribas	3	(36,963)	(0.00)
NGN 3,869,633,032	US\$ 3,103,154	26/07/2024	Citibank NA	1	(542,773)	(0.05)
NGN 4,089,027,484	US\$ 2,514,229	20/05/2025	JPMorgan Chase Bank	2	(51,793)	(0.01)
NGN 6,513,750,064	US\$ 4,281,393	10/02/2025	JPMorgan Chase Bank	2	(230,233)	(0.02)
THB 423,879,100	US\$ 11,680,173	18/09/2024	BNP Paribas	1	(54,785)	(0.01)
THB 205,185,277	US\$ 5,688,621	18/07/2024	BNP Paribas	1	(90,031)	(0.01)
THB 1,046,866,481	US\$ 28,831,707	18/09/2024	Goldman Sachs International	4	(120,148)	(0.01)
THB 205,990,238	US\$ 5,635,108	11/07/2024	Standard Chartered Bank	1	(17,837)	(0.00)
THB 381,491,189	US\$ 10,514,642	18/09/2024	Standard Chartered Bank	1	(51,792)	(0.01)
THB 49,990,429	US\$ 1,372,670	18/09/2024	UBS AG	1	(1,623)	(0.00)
US\$ 10,551,399	CNY 76,447,272	08/10/2024	Barclays Bank Plc	1	(1,037)	(0.00)
US\$ 3,833,963	THB 140,276,202	18/09/2024	BNP Paribas	1	(13,278)	(0.00)
US\$ 5,640,818	CNY 40,943,970	19/09/2024	BNP Paribas	2	(2,191)	(0.00)
US\$ 31,044,929	INR 2,599,748,843	18/09/2024	BNP Paribas	3	(66,315)	(0.01)
US\$ 1,716,964	CNY 12,458,597	19/09/2024	Citibank NA	1	(113)	(0.00)
US\$ 3,273,718	THB 119,695,957	18/09/2024	Citibank NA	1	(9,086)	(0.00)
US\$ 2,195,983	€ 2,052,737	03/07/2024	Citibank NA	1	(4,138)	(0.00)
US\$ 4,903,052	INR 410,281,329	18/09/2024	Goldman Sachs International	2	(6,793)	(0.00)
US\$ 1,256,190	TRY 56,773,520	24/03/2025	Goldman Sachs International	1	(62,284)	(0.01)
US\$ 7,239,239	ZAR 135,464,266	22/08/2024	Goldman Sachs International	1	(150,050)	(0.01)
US\$ 6,113,632	THB 223,713,097	04/09/2024	HSBC Bank Plc	1	(15,297)	(0.00)
US\$ 5,310,956	CLP 5,037,271,536	12/07/2024	JPMorgan Chase Bank	1	(24,848)	(0.00)
US\$ 2,731,278	€ 2,554,125	03/07/2024	JPMorgan Chase Bank	2	(6,230)	(0.00)
US\$ 16,682,206	ZAR 313,770,365	22/08/2024	JPMorgan Chase Bank	1	(433,305)	(0.04)
US\$ 2,773,237	PHP 163,489,520	18/09/2024	JPMorgan Chase Bank	1	(22,287)	(0.00)
US\$ 5,303,881	TWD 172,041,984	01/10/2024	JPMorgan Chase Bank	1	(16,041)	(0.00)
US\$ 2,744,547	COP 11,468,143,731	02/08/2024	JPMorgan Chase Bank	1	(6,940)	(0.00)
US\$ 3,578,246	€ 3,340,757	05/08/2024	JPMorgan Chase Bank	1	(8,162)	(0.00)
US\$ 2,296,680	THB 84,490,035	18/09/2024	Merrill Lynch & Co	1	(20,560)	(0.00)
US\$ 9,052,528	€ 8,469,651	03/07/2024	Merrill Lynch & Co	1	(25,233)	(0.00)

## Emerging Market Debt - Local Currency - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (1.47%) (31 December 2023: (0.96%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
US\$ 5,524,606	INR 462,141,587	25/07/2024	Standard Chartered Bank	1	(16,082)	(0.00)
US\$ 12,333,552	THB 452,821,429	19/07/2024	Standard Chartered Bank	1	(22,956)	(0.00)
US\$ 6,701,416	INR 560,991,600	08/08/2024	Standard Chartered Bank	1	(21,085)	(0.00)
US\$ 5,628,202	INR 470,706,774	12/07/2024	Standard Chartered Bank	1	(17,854)	(0.00)
US\$ 6,298,484	THB 230,556,010	04/09/2024	Standard Chartered Bank	1	(17,917)	(0.00)
US\$ 3,559,056	INR 297,892,243	18/09/2024	Standard Chartered Bank	1	(5,826)	(0.00)
US\$ 12,343,355	PHP 727,302,576	18/09/2024	Standard Chartered Bank	1	(92,867)	(0.01)
US\$ 3,314,987	IDR 54,574,401,397	18/09/2024	State Street Bank and Trust Co	1	(15,929)	(0.00)
ZAR 154,158,568	US\$ 8,438,111	22/08/2024	BNP Paribas	2	(29,088)	(0.00)
ZAR 44,292,022	US\$ 2,430,238	22/08/2024	Morgan Stanley	1	(14,202)	(0.00)
<i>AUD Hedged Classes</i>						
AUD 2,144	US\$ 1,439	13/09/2024	Westpac Banking Corp	2	(4)	(0.00)
US\$ 857,590	AUD 1,296,092	13/09/2024	Citibank NA	1	(9,671)	(0.00)
US\$ 137,997	AUD 208,285	13/09/2024	Goldman Sachs International	1	(1,374)	(0.00)
US\$ 114,116	AUD 172,506	13/09/2024	UBS AG	1	(1,313)	(0.00)
US\$ 304,517	AUD 458,261	13/09/2024	Westpac Banking Corp	14	(2,122)	(0.00)
<i>EUR Hedged Classes</i>						
€ 263,774	US\$ 286,285	13/09/2024	Citibank NA	1	(2,566)	(0.00)
€ 23,988,292	US\$ 26,031,135	13/09/2024	UBS AG	2	(228,977)	(0.02)
€ 238,883	US\$ 260,170	13/09/2024	Westpac Banking Corp	3	(3,225)	(0.00)
US\$ 150,231	€ 139,788	13/09/2024	Westpac Banking Corp	2	(127)	(0.00)
<i>GBP Hedged Classes</i>						
£ 2,560	US\$ 3,248	13/09/2024	Citibank NA	1	(10)	(0.00)
£ 5,251	US\$ 6,684	13/09/2024	Goldman Sachs International	1	(42)	(0.00)
£ 358,373	US\$ 456,741	13/09/2024	UBS AG	2	(3,474)	(0.00)
<i>SEK Hedged Classes</i>						
SEK 91,512	US\$ 8,732	13/09/2024	Goldman Sachs International	2	(58)	(0.00)
SEK 1,111,485,099	US\$ 106,202,297	13/09/2024	Westpac Banking Corp	5	(844,924)	(0.08)
US\$ 3,092	SEK 32,705	13/09/2024	Westpac Banking Corp	1	(8)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 6,487	US\$ 4,823	13/09/2024	Citibank NA	1	(19)	(0.00)
SGD 616,412	US\$ 458,441	13/09/2024	Westpac Banking Corp	3	(1,998)	(0.00)
US\$ 2,260	SGD 3,058	13/09/2024	Westpac Banking Corp	1	(4)	(0.00)
<i>ZAR Hedged Classes</i>						
US\$ 18,283,387	ZAR 347,342,045	13/09/2024	Citibank NA	1	(631,488)	(0.06)
US\$ 668,319	ZAR 12,537,827	13/09/2024	Goldman Sachs International	3	(14,441)	(0.00)
US\$ 554,575	ZAR 10,239,537	13/09/2024	Westpac Banking Corp	10	(3,030)	(0.00)
ZAR 3,998,519	US\$ 218,116	13/09/2024	UBS AG	1	(372)	(0.00)
ZAR 3,086,070	US\$ 170,019	13/09/2024	Westpac Banking Corp	5	(1,964)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(16,570,902)</b>	<b>(1.47)</b>

## Emerging Market Debt - Local Currency - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Futures Contracts (0.02%) (31 December 2023: (0.06%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
100	Euro-Bund Future September 2024	(137,184)	(0.01)
(58)	US Treasury Ultra Bond (CBT) Future September 2024	(79,860)	(0.01)
<b>Total Unrealised Loss on Futures Contracts *</b>		<b>(217,044)</b>	<b>(0.02)</b>

### Interest Rate Swap Contracts (1.19%) (31 December 2023: (1.16%))

	Notional Amount	Expiration Date	Counterparty	Receive/(Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
CLP	6,932,372,858	24/10/2033	LCH Clearnet Ltd <sup>1</sup>	Receive	6.12%	1D CLICP	(442)	(0.00)
BRL	25,387,958	04/01/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	11.82%	1D BROIS	(1,852)	(0.00)
HUF	550,657,624	21/03/2029	LCH Clearnet Ltd <sup>1</sup>	(Pay)	6.18%	6M BUBOR	(7,565)	(0.00)
CLP	45,161,320	24/08/2030	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	2.15%	1D CLICP	(7,931)	(0.00)
CZK	162,218,332	24/06/2034	LCH Clearnet Ltd <sup>1</sup>	Receive	3.93%	6M PRIBOR	(11,905)	(0.00)
MXN	115,453,272	28/05/2029	LCH Clearnet Ltd <sup>1</sup>	(Pay)	9.49%	28D MXIBTIIE	(13,673)	(0.00)
MXN	39,280,990	10/02/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	9.26%	28D MXIBTIIE	(37,083)	(0.00)
PLN	29,988,477	24/06/2034	LCH Clearnet Ltd <sup>1</sup>	Receive	5.20%	6M WIBOR	(44,269)	(0.00)
CZK	181,662,867	10/01/2029	LCH Clearnet Ltd <sup>1</sup>	(Pay)	3.72%	6M PRIBOR	(49,752)	(0.00)
CZK	50,936,216	19/02/2029	LCH Clearnet Ltd <sup>1</sup>	(Pay)	3.31%	6M PRIBOR	(53,534)	(0.00)
MXN	189,498,232	13/05/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	9.69%	28D MXIBTIIE	(61,715)	(0.01)
MXN	128,272,271	30/10/2028	LCH Clearnet Ltd <sup>1</sup>	(Pay)	9.26%	28D MXIBTIIE	(88,086)	(0.01)
PLN	64,389,014	13/06/2029	LCH Clearnet Ltd <sup>1</sup>	Receive	5.15%	6M WIBOR	(104,846)	(0.01)
MXN	34,061,309	08/12/2025	LCH Clearnet Ltd <sup>1</sup>	(Pay)	6.21%	28D MXIBTIIE	(109,247)	(0.01)
MXN	76,744,749	26/02/2029	LCH Clearnet Ltd <sup>1</sup>	(Pay)	8.71%	28D MXIBTIIE	(137,682)	(0.01)
MXN	128,662,190	17/08/2028	LCH Clearnet Ltd <sup>1</sup>	(Pay)	8.94%	28D MXIBTIIE	(170,465)	(0.02)
MXN	128,662,192	17/08/2028	LCH Clearnet Ltd <sup>1</sup>	(Pay)	8.91%	28D MXIBTIIE	(177,715)	(0.02)
BRL	13,470,683	02/01/2029	LCH Clearnet Ltd <sup>1</sup>	(Pay)	10.29%	1D BROIS	(193,055)	(0.02)
BRL	55,411,957	04/01/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	10.93%	1D BROIS	(202,991)	(0.02)
BRL	67,694,701	02/01/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	10.59%	1D BROIS	(204,806)	(0.02)
MXN	141,097,429	08/10/2038	LCH Clearnet Ltd <sup>1</sup>	Receive	9.77%	28D MXIBTIIE	(216,626)	(0.02)
MXN	60,000,000	08/04/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	5.95%	28D MXIBTIIE	(237,675)	(0.02)
CZK	337,517,458	08/02/2029	LCH Clearnet Ltd <sup>1</sup>	(Pay)	3.50%	6M PRIBOR	(241,013)	(0.02)
BRL	65,515,347	02/01/2026	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	11.40%	1D BROIS	(261,339)	(0.02)
CLP	29,962,297,165	14/09/2024	Chicago Mercantile Exchange <sup>1</sup>	Receive	9.80%	1D CLICP	(274,339)	(0.02)
BRL	86,110,250	02/01/2026	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	11.57%	1D BROIS	(291,816)	(0.03)
MXN	76,391,828	28/05/2026	JPMorgan Chase Bank	(Pay)	6.16%	28D MXIBTIIE	(303,820)	(0.03)
MXN	75,000,000	18/06/2026	JPMorgan Chase Bank	(Pay)	6.13%	28D MXIBTIIE	(306,802)	(0.03)
MXN	90,000,000	21/05/2026	JPMorgan Chase Bank	(Pay)	6.33%	28D MXIBTIIE	(340,884)	(0.03)
MXN	94,552,835	05/03/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	6.17%	28D MXIBTIIE	(342,614)	(0.03)
MXN	95,000,000	16/09/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	6.38%	28D MXIBTIIE	(394,057)	(0.03)
BRL	103,265,485	04/01/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	10.55%	1D BROIS	(552,661)	(0.05)
BRL	54,166,725	04/01/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	9.69%	1D BROIS	(555,243)	(0.05)



## Emerging Market Debt - Local Currency - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Interest Rate Swap Contracts (1.19%) (31 December 2023: (1.16%)) (continued)

	Notional Amount	Expiration Date	Counterparty	Receive/(Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
MXN	328,685,527	03/02/2028	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	8.58%	28D MXIBTIE	(637,420)	(0.06)
MXN	242,308,506	07/01/2028	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	8.04%	28D MXIBTIE	(682,666)	(0.06)
BRL	34,373,160	02/01/2031	LCH Clearent Ltd <sup>1</sup>	(Pay)	10.43%	1D BROIS	(814,328)	(0.07)
BRL	40,209,304	02/01/2025	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	6.82%	1D BROIS	(909,898)	(0.08)
BRL	136,490,816	01/07/2024	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	5.92%	1D BROIS	(4,387,305)	(0.39)
<b>Total Unrealised Loss on Interest Rate Swap Contracts <sup>∞</sup></b>							<b>(13,429,120)</b>	<b>(1.19)</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(30,217,066)</b>	<b>(2.68)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>1,066,684,666</b>	<b>94.47</b>
<b>Other Net Assets</b>	<b>62,409,286</b>	<b>5.53</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>1,129,093,952</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	795,521,399	65.28
** Transferable securities and/or money market instruments dealt in on a regulated market	280,009,138	22.98
μ Investment funds	5,847,140	0.48
± Financial derivative instruments traded on a regulated market	207,199	0.02
∞ Financial derivative instruments that are traded OTC and centrally cleared	(14,900,210)	(1.22)
<b>Total Investments</b>	<b>1,066,684,666</b>	<b>87.54</b>

## Emerging Market Debt Blend - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Treasury Bills 0.91% (31 December 2023: 0.19%)</b>					
<b>Egyptian Pound</b>					
74,800,000	Egypt Treasury Bills	0.00%	10/09/2024	1,488,702	0.30
34,100,000	Egypt Treasury Bills	0.00%	10/12/2024	639,202	0.13
12,000,000	Egypt Treasury Bills	0.00%	31/12/2024	221,934	0.04
85,000,000	Egypt Treasury Bills	0.00%	18/03/2025	1,499,410	0.30
<b>Total Egyptian Pound</b>				<b>3,849,248</b>	<b>0.77</b>
<b>Sri Lanka Rupee</b>					
212,000,000	Sri Lanka Treasury Bills	0.00%	20/09/2024	678,848	0.14
<b>Total Sri Lanka Rupee</b>				<b>678,848</b>	<b>0.14</b>
<b>Total Treasury Bills **</b>				<b>4,528,096</b>	<b>0.91</b>
<b>Corporate Bonds 29.92% (31 December 2023: 28.11%)</b>					
<b>Colombian Peso</b>					
2,293,000,000	Asian Development Bank*	11.20%	31/01/2025	551,207	0.11
4,129,000,000	Asian Development Bank*	12.75%	03/03/2025	1,007,354	0.20
2,561,000,000	Asian Development Bank*	13.00%	07/03/2025	624,088	0.13
4,060,000,000	Empresas Publicas de Medellin ESP*	7.63%	10/09/2024	969,334	0.19
14,336,000,000	Empresas Publicas de Medellin ESP*	8.38%	08/11/2027	3,072,222	0.62
3,260,000,000	International Finance Corp*	0.00%	16/08/2028	532,280	0.11
<b>Total Colombian Peso</b>				<b>6,756,485</b>	<b>1.36</b>
<b>Euro</b>					
382,000	NAK Naftogaz Ukraine via Kondor Finance Plc*	7.13%	19/07/2026	329,605	0.06
821,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara*	1.88%	05/11/2031	734,623	0.15
<b>Total Euro</b>				<b>1,064,228</b>	<b>0.21</b>
<b>Mexican Peso</b>					
12,000,000	Asian Development Bank*	0.00%	20/04/2043	111,892	0.02
17,700,000	Asian Infrastructure Investment Bank*	0.00%	08/02/2038	257,914	0.05
46,510,400	Comision Federal de Electricidad*	7.35%	25/11/2025	2,390,759	0.48
43,963,800	Comision Federal de Electricidad*	8.18%	23/12/2027	2,146,423	0.43
<b>Total Mexican Peso</b>				<b>4,906,988</b>	<b>0.98</b>
<b>United States Dollar</b>					
332,000	3R Lux Sarl**	9.75%	05/02/2031	348,681	0.07
600,000	Abu Dhabi Commercial Bank PJSC*	5.38%	18/07/2028	604,266	0.12
359,000	Abu Dhabi Commercial Bank PJSC**	8.00%	29/12/2049	380,715	0.08
1,439,000	Abu Dhabi Crude Oil Pipeline LLC*	4.60%	02/11/2047	1,291,905	0.26
200,000	Abu Dhabi National Energy Co PJSC*	2.00%	29/04/2028	179,169	0.04

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 29.92% (31 December 2023: 28.11%) (continued)</b>					
<b>United States Dollar (continued)</b>					
351,000	Abu Dhabi National Energy Co PJSC <sup>†</sup>	4.70%	24/04/2033	342,540	0.07
300,000	Access Bank Plc <sup>†</sup>	6.13%	21/09/2026	285,645	0.06
200,000	Access Bank Plc <sup>†</sup>	9.13%	29/12/2049	186,499	0.04
242,425	Acu Petroleo Luxembourg Sarl <sup>**</sup>	7.50%	13/01/2032	235,402	0.05
800,000	Adani Ports & Special Economic Zone Ltd <sup>†</sup>	4.20%	04/08/2027	744,200	0.15
200,000	Aegea Finance Sarl <sup>**</sup>	9.00%	20/01/2031	208,146	0.04
200,000	Aegea Finance Sarl REGS <sup>**</sup>	9.00%	20/01/2031	208,146	0.04
362,000	Aeropuerto Internacional de Tocumen SA <sup>**</sup>	5.13%	11/08/2061	267,236	0.05
419,000	AES Andes SA <sup>**</sup>	8.15%	10/06/2055	419,838	0.08
538,000	Africa Finance Corp <sup>†</sup>	2.88%	28/04/2028	476,466	0.10
200,000	AIA Group Ltd <sup>†</sup>	3.20%	16/09/2040	146,417	0.03
300,000	AIA Group Ltd <sup>**</sup>	3.60%	09/04/2029	281,564	0.06
250,000	AIA Group Ltd <sup>**</sup>	5.38%	05/04/2034	244,003	0.05
600,000	Akbank TAS <sup>†</sup>	9.37%	29/12/2049	595,500	0.12
400,000	Aldar Investment Properties Sukuk Ltd <sup>†</sup>	4.88%	24/05/2033	385,879	0.08
837,049	Alfa Desarrollo SpA <sup>**</sup>	4.55%	27/09/2051	629,190	0.13
600,000	Alfa SAB de CV <sup>**</sup>	6.88%	25/03/2044	615,790	0.12
300,000	America Movil SAB de CV <sup>†</sup>	4.70%	21/07/2032	289,055	0.06
425,000	Anglo American Capital Plc <sup>†</sup>	3.88%	16/03/2029	398,948	0.08
400,000	AngloGold Ashanti Holdings Plc <sup>†</sup>	3.75%	01/10/2030	349,395	0.07
310,000	Antofagasta Plc <sup>†</sup>	5.63%	13/05/2032	310,504	0.06
594,000	Antofagasta Plc <sup>**</sup>	6.25%	02/05/2034	615,577	0.12
300,000	Axis Bank Ltd <sup>†</sup>	4.10%	29/12/2049	280,500	0.06
175,000	Azul Secured Finance LLP <sup>**</sup>	10.88%	28/05/2030	143,508	0.03
324,000	Banco BTG Pactual SA <sup>**</sup>	6.25%	08/04/2029	325,822	0.07
635,000	Banco Davivienda SA <sup>**</sup>	6.65%	29/12/2049	469,900	0.09
200,000	Banco de Chile <sup>**</sup>	2.99%	09/12/2031	171,855	0.03
250,000	Banco de Credito del Peru SA <sup>**</sup>	3.13%	01/07/2030	241,030	0.05
355,000	Banco de Credito e Inversiones SA <sup>**</sup>	2.88%	14/10/2031	303,165	0.06
627,000	Banco de Credito e Inversiones SA <sup>**</sup>	8.75%	29/12/2049	657,237	0.13
200,000	Banco Mercantil del Norte SA <sup>†</sup>	7.50%	29/12/2049	194,222	0.04
200,000	Banco Santander Chile <sup>**</sup>	3.18%	26/10/2031	173,534	0.03
950,000	Bancolombia SA <sup>†</sup>	4.63%	18/12/2029	918,294	0.18
390,000	Bancolombia SA <sup>†</sup>	8.63%	24/12/2034	398,574	0.08
600,000	Bangkok Bank PCL <sup>**</sup>	3.73%	25/09/2034	532,056	0.11
202,000	Bangkok Bank PCL <sup>†</sup>	4.30%	15/06/2027	196,243	0.04
854,000	Bangkok Bank PCL <sup>**</sup>	5.00%	29/12/2049	833,386	0.17
300,000	Bank Hapoalim BM <sup>†</sup>	3.26%	21/01/2032	270,033	0.05
500,000	Bank Leumi Le-Israel BM <sup>**</sup>	3.28%	29/01/2031	464,195	0.09

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 29.92% (31 December 2023: 28.11%) (continued)</b>					
<b>United States Dollar (continued)</b>					
218,000	Bank Negara Indonesia Persero Tbk PT**	3.75%	30/03/2026	208,548	0.04
500,000	Bank Negara Indonesia Persero Tbk PT*	4.30%	29/12/2049	464,876	0.09
600,000	Bank of East Asia Ltd*	6.75%	27/06/2034	596,448	0.12
1,708,000	Banque Ouest Africaine de Developpement*	4.70%	22/10/2031	1,496,014	0.30
320,000	Bapco Energies BSC Closed**	7.50%	25/10/2027	325,956	0.07
470,000	Bapco Energies BSC Closed**	8.38%	07/11/2028	501,519	0.10
550,000	BBVA Bancomer SA**	5.13%	18/01/2033	501,582	0.10
208,000	BBVA Bancomer SA**	8.13%	08/01/2039	210,774	0.04
400,000	Bidvest Group UK Plc*	3.63%	23/09/2026	373,660	0.07
467,000	Bimbo Bakeries USA Inc**	5.38%	09/01/2036	456,109	0.09
800,000	BOC Aviation Ltd*	3.00%	11/09/2029	718,856	0.14
274,000	BOC Aviation Ltd**	3.50%	18/09/2027	259,318	0.05
350,000	BOC Aviation Ltd*	4.50%	23/05/2028	341,896	0.07
375,000	Braskem Idesa SAPI**	6.99%	20/02/2032	284,759	0.06
500,000	Braskem Idesa SAPI*	7.45%	15/11/2029	407,790	0.08
200,000	Braskem Netherlands Finance BV**	4.50%	31/01/2030	169,151	0.03
200,000	Braskem Netherlands Finance BV*	7.25%	13/02/2033	188,721	0.04
475,000	Braskem Netherlands Finance BV**	8.50%	12/01/2031	485,537	0.10
418,800	Brazil Minas SPE via State of Minas Gerais**	5.33%	15/02/2028	412,554	0.08
300,000	BRF SA**	4.88%	24/01/2030	274,893	0.05
665,000	BSF Finance*	5.50%	23/11/2027	667,965	0.13
200,000	Buffalo Energy Mexico Holdings/Buffalo Energy Infrastructure/Buffalo Energy**	7.88%	15/02/2039	207,993	0.04
200,000	CAS Capital No 1 Ltd*	4.00%	29/12/2049	187,250	0.04
500,000	CBQ Finance Ltd*	2.00%	15/09/2025	477,817	0.10
400,000	CBQ Finance Ltd*	2.00%	12/05/2026	374,688	0.08
300,000	Celulosa Arauco y Constitucion SA**	4.25%	30/04/2029	279,522	0.06
200,000	Celulosa Arauco y Constitucion SA**	5.15%	29/01/2050	167,135	0.03
500,000	Cemex SAB de CV**	5.13%	29/12/2049	480,935	0.10
622,000	Cemex SAB de CV**	9.13%	29/12/2049	664,623	0.13
341,000	Cencosud SA**	5.95%	28/05/2031	342,698	0.07
722,000	Central American Bottling Corp/CBC Bottling Holdco SL/Beliv Holdco SL**	5.25%	27/04/2029	672,228	0.13
300,000	Champion Path Holdings Ltd**	4.85%	27/01/2028	273,398	0.05
300,000	China Cinda Finance 2017 I Ltd*	4.75%	08/02/2028	292,000	0.06
300,000	China Construction Bank Corp*	2.45%	24/06/2030	291,042	0.06
250,000	China Overseas Grand Oceans Finance IV Cayman Ltd*	2.45%	09/02/2026	226,427	0.05
410,000	Cibanco SA Ibm/PLA Administradora Industrial S de RL de CV**	4.96%	18/07/2029	388,287	0.08
400,000	CK Hutchison International 23 Ltd*	4.88%	21/04/2033	386,998	0.08
750,000	CK Hutchison International 24 Ltd**	5.50%	26/04/2034	751,016	0.15
150,000	Coca-Cola Femsa SAB de CV*	1.85%	01/09/2032	116,513	0.02
669,000	Comision Federal de Electricidad*	3.35%	09/02/2031	553,740	0.11

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 29.92% (31 December 2023: 28.11%) (continued)</b>					
<b>United States Dollar (continued)</b>					
664,000	Comision Federal de Electricidad*	4.69%	15/05/2029	622,126	0.12
275,000	Comision Federal de Electricidad**	6.26%	15/02/2052	235,033	0.05
800,000	Commercial Bank PSQC*	4.50%	29/12/2049	754,200	0.15
731,000	Compania Cerveceras Unidas SA**	3.35%	19/01/2032	637,344	0.13
880,000	Compania de Minas Buenaventura SAA**	5.50%	23/07/2026	851,394	0.17
402,000	Consolidated Energy Finance SA**	12.00%	15/02/2031	415,141	0.08
339,500	Continuum Energy Levanter Pte Ltd**	4.50%	09/02/2027	339,622	0.07
200,000	Corp Nacional del Cobre de Chile*	5.13%	02/02/2033	190,931	0.04
211,000	Corp Nacional del Cobre de Chile*	5.95%	08/01/2034	211,493	0.04
200,000	Corp Nacional del Cobre de Chile*	6.30%	08/09/2053	198,781	0.04
259,000	Corp Nacional del Cobre de Chile**	6.44%	26/01/2036	268,070	0.05
308,000	Cosan Luxembourg SA**	7.25%	27/06/2031	311,895	0.06
800,000	CSN Resources SA**	4.63%	10/06/2031	628,863	0.13
544,000	CT Trust**	5.13%	03/02/2032	479,703	0.10
300,000	DIB Sukuk Ltd*	2.95%	16/01/2026	288,810	0.06
289,000	DIB Sukuk Ltd*	4.80%	16/08/2028	284,979	0.06
692,000	DIB Sukuk Ltd*	5.49%	30/11/2027	697,964	0.14
497,000	DIB Tier 1 Sukuk 3 Ltd*	6.25%	29/12/2049	495,848	0.10
1,190,000	DP World Ltd*	6.85%	02/07/2037	1,290,877	0.26
451,000	Ecopetrol SA**	5.88%	28/05/2045	323,595	0.06
500,000	Ecopetrol SA**	6.88%	29/04/2030	480,586	0.10
200,000	Ecopetrol SA*	8.38%	19/01/2036	196,574	0.04
399,000	Ecopetrol SA*	8.88%	13/01/2033	412,321	0.08
200,000	ElG Pearl Holdings Sarl*	3.55%	31/08/2036	171,942	0.03
300,000	ElG Pearl Holdings Sarl*	4.39%	30/11/2046	237,438	0.05
300,000	Emaar Sukuk Ltd**	3.64%	15/09/2026	287,831	0.06
720,000	Emirates NBD Bank PJSC*	5.88%	11/10/2028	743,339	0.15
400,000	Emirates NBD Bank PJSC*	6.13%	29/12/2049	397,416	0.08
550,000	Empresa de los Ferrocarriles del Estado*	3.07%	18/08/2050	333,689	0.07
941,000	Empresa de Transmision Electrica SA*	5.13%	02/05/2049	683,757	0.14
362,000	Empresa Nacional del Petroleo**	3.45%	16/09/2031	310,042	0.06
440,000	Empresa Nacional del Petroleo**	3.75%	05/08/2026	422,189	0.08
206,000	Empresa Nacional del Petroleo**	4.50%	14/09/2047	154,358	0.03
400,000	Endeavour Mining Plc**	5.00%	14/10/2026	379,590	0.08
403,425	Energean Israel Finance Ltd**	4.88%	30/03/2026	381,237	0.08
100,000	Energean Israel Finance Ltd**	5.88%	30/03/2031	84,826	0.02
50,000	Energean Israel Finance Ltd**	8.50%	30/09/2033	47,367	0.01
200,000	Engie Energia Chile SA**	6.38%	17/04/2034	202,772	0.04
250,000	ENN Clean Energy International Investment Ltd**	3.38%	12/05/2026	238,395	0.05
700,000	First Abu Dhabi Bank PJSC*	6.32%	04/04/2034	714,658	0.14

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 29.92% (31 December 2023: 28.11%) (continued)</b>					
<b>United States Dollar (continued)</b>					
400,000	First Quantum Minerals Ltd**	6.88%	15/10/2027	391,223	0.08
950,000	First Quantum Minerals Ltd**	8.63%	01/06/2031	949,592	0.19
250,000	Fortune Star BVI Ltd*	5.95%	19/10/2025	240,719	0.05
500,000	Franshion Brilliant Ltd*	4.25%	23/07/2029	381,144	0.08
815,000	FS Luxembourg Sarl*	8.88%	12/02/2031	785,170	0.16
200,000	FWD Group Holdings Ltd**	6.38%	29/12/2049	199,699	0.04
226,000	FWD Group Holdings Ltd*	7.64%	02/07/2031	230,289	0.05
200,000	FWD Group Holdings Ltd**	8.05%	29/12/2049	195,908	0.04
200,000	FWD Group Holdings Ltd**	8.40%	05/04/2029	204,679	0.04
700,000	Galaxy Pipeline Assets Bidco Ltd*	2.63%	31/03/2036	570,875	0.11
732,624	Galaxy Pipeline Assets Bidco Ltd*	2.94%	30/09/2040	588,245	0.12
433,000	GC Treasury Center Co Ltd*	2.98%	18/03/2031	367,546	0.07
900,000	GENM Capital Labuan Ltd*	3.88%	19/04/2031	786,168	0.16
700,000	Globe Telecom Inc*	4.20%	29/12/2049	663,779	0.13
300,000	GLP Pte Ltd**	3.88%	04/06/2025	278,081	0.06
200,000	GLP Pte Ltd**	4.50%	29/12/2049	124,000	0.02
241,000	Gohl Capital Ltd*	4.25%	24/01/2027	231,559	0.05
402,220	Greenko Dutch BV**	3.85%	29/03/2026	379,968	0.08
433,750	Greenko Power II Ltd*	4.30%	13/12/2028	396,734	0.08
427,000	Greensaif Pipelines Bidco Sarl*	6.51%	23/02/2042	446,046	0.09
750,000	Grupo Aval Ltd*	4.38%	04/02/2030	645,495	0.13
600,000	Grupo de Inversiones Suramericana SA*	5.50%	29/04/2026	591,303	0.12
264,180	Guara Norte Sarl**	5.20%	15/06/2034	243,661	0.05
500,000	Hanwha Life Insurance Co Ltd**	3.38%	04/02/2032	468,302	0.09
600,000	HDFC Bank Ltd**	3.70%	29/12/2049	557,436	0.11
700,000	Huarong Finance 2017 Co Ltd*	4.25%	07/11/2027	647,409	0.13
400,000	Hunt Oil Co of Peru LLC Sucursal Del Peru**	8.55%	18/09/2033	433,272	0.09
557,000	Hyundai Capital America**	2.75%	27/09/2026	525,458	0.11
200,000	Hyundai Capital America**	5.68%	26/06/2028	202,183	0.04
700,000	IHS Netherlands Holdco BV**	8.00%	18/09/2027	680,168	0.14
400,000	Indian Railway Finance Corp Ltd*	3.25%	13/02/2030	359,878	0.07
400,000	Indofood CBP Sukses Makmur Tbk PT**	3.54%	27/04/2032	345,750	0.07
400,000	InRetail Consumer**	3.25%	22/03/2028	361,947	0.07
333,000	Inversiones CMPC SA**	6.13%	23/06/2033	339,244	0.07
277,000	IRB Infrastructure Developers Ltd**	7.11%	11/03/2032	277,000	0.06
152,000	JSW Hydro Energy Ltd*	4.13%	18/05/2031	135,150	0.03
300,000	JSW Steel Ltd**	5.05%	05/04/2032	264,409	0.05
400,000	Kasikornbank PCL*	3.34%	02/10/2031	373,429	0.07
408,000	Kasikornbank PCL*	5.46%	07/03/2028	410,608	0.08
200,000	KazMunayGas National Co JSC*	3.50%	14/04/2033	164,119	0.03

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 29.92% (31 December 2023: 28.11%) (continued)</b>					
<b>United States Dollar (continued)</b>					
350,000	KazMunayGas National Co JSC <sup>*</sup>	5.38%	24/04/2030	341,705	0.07
1,885,000	KazMunayGas National Co JSC <sup>*</sup>	5.75%	19/04/2047	1,645,181	0.33
200,000	Klabin Austria GmbH <sup>**</sup>	3.20%	12/01/2031	169,245	0.03
300,000	Klabin Austria GmbH <sup>*</sup>	7.00%	03/04/2049	304,444	0.06
700,000	Kookmin Bank <sup>**</sup>	2.50%	04/11/2030	588,289	0.12
400,000	Kosmos Energy Ltd <sup>*</sup>	7.13%	04/04/2026	396,085	0.08
300,000	Kyobo Life Insurance Co Ltd <sup>*</sup>	5.90%	15/06/2052	297,786	0.06
500,000	Las Vegas Sands Corp <sup>*</sup>	3.90%	08/08/2029	457,664	0.09
118,000	Latam Airlines Group SA <sup>**</sup>	13.38%	15/10/2029	135,720	0.03
500,000	Lenovo Group Ltd <sup>*</sup>	3.42%	02/11/2030	442,314	0.09
356,985	Leviathan Bond Ltd <sup>*</sup>	6.50%	30/06/2027	335,152	0.07
275,000	Longfor Group Holdings Ltd <sup>**</sup>	3.95%	16/09/2029	199,460	0.04
300,000	MAF Global Securities Ltd <sup>**</sup>	7.88%	29/12/2049	307,650	0.06
300,000	MARB BondCo Plc <sup>*</sup>	3.95%	29/01/2031	249,522	0.05
227,000	Mashreqbank PSC <sup>**</sup>	7.13%	29/12/2049	233,345	0.05
722,571	MC Brazil Downstream Trading Sarl <sup>**</sup>	7.25%	30/06/2031	640,929	0.13
200,000	MDGH GMTN RSC Ltd <sup>*</sup>	5.88%	01/05/2034	210,788	0.04
750,000	Medco Bell Pte Ltd <sup>**</sup>	6.38%	30/01/2027	737,690	0.15
300,000	MEGlobal Canada ULC <sup>*</sup>	5.88%	18/05/2030	302,989	0.06
200,000	Meituan <sup>*</sup>	3.05%	28/10/2030	172,441	0.03
600,000	Melco Resorts Finance Ltd <sup>**</sup>	5.63%	17/07/2027	573,332	0.11
500,000	Melco Resorts Finance Ltd <sup>*</sup>	5.75%	21/07/2028	468,860	0.09
200,000	Melco Resorts Finance Ltd <sup>**</sup>	7.63%	17/04/2032	197,308	0.04
674,000	Mersin Uluslararası Liman İşletmeciliği AS <sup>*</sup>	8.25%	15/11/2028	691,454	0.14
885,000	Mexico City Airport Trust <sup>*</sup>	5.50%	31/07/2047	736,932	0.15
250,000	Millicom International Cellular SA <sup>**</sup>	4.50%	27/04/2031	215,326	0.04
540,000	Millicom International Cellular SA <sup>*</sup>	5.13%	15/01/2028	509,859	0.10
180,000	Millicom International Cellular SA <sup>*</sup>	6.25%	25/03/2029	173,414	0.03
900,000	Minera Mexico SA de CV <sup>**</sup>	4.50%	26/01/2050	695,297	0.14
600,000	Minerva Luxembourg SA <sup>**</sup>	8.88%	13/09/2033	620,047	0.12
450,000	Minsur SA <sup>**</sup>	4.50%	28/10/2031	399,849	0.08
388,000	Movida Europe SA <sup>**</sup>	7.85%	11/04/2029	365,409	0.07
240,000	MSU Energy SA/UGEN SA/UENSA SA <sup>**</sup>	6.88%	01/02/2025	195,730	0.04
350,000	MTR Corp Ltd <sup>**</sup>	1.63%	19/08/2030	293,072	0.06
346,064	MV24 Capital BV <sup>*</sup>	6.75%	01/06/2034	330,878	0.07
200,000	MVM Energetika Zrt <sup>*</sup>	6.50%	13/03/2031	200,884	0.04
333,076	Nakilat Inc <sup>**</sup>	6.07%	31/12/2033	347,202	0.07
300,000	Nanyang Commercial Bank Ltd <sup>*</sup>	3.80%	20/11/2029	297,690	0.06
600,000	NBK SPC Ltd <sup>**</sup>	5.50%	06/06/2030	606,193	0.12
700,000	NBK Tier 1 Financing 2 Ltd <sup>*</sup>	4.50%	29/12/2049	677,451	0.14

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 29.92% (31 December 2023: 28.11%) (continued)</b>					
<b>United States Dollar (continued)</b>					
400,000	Network i2i Ltd*	5.65%	29/12/2049	397,838	0.08
500,000	Nexa Resources SA**	6.75%	09/04/2034	508,405	0.10
469,000	NWD MTN Ltd**	4.13%	18/07/2029	365,542	0.07
545,000	Ooredoo International Finance Ltd*	2.63%	08/04/2031	469,960	0.09
300,000	Oryx Funding Ltd**	5.80%	03/02/2031	296,704	0.06
800,000	Oversea-Chinese Banking Corp Ltd**	1.83%	10/09/2030	765,149	0.15
394,000	Oversea-Chinese Banking Corp Ltd*	4.60%	15/06/2032	385,931	0.08
400,000	Oztel Holdings SPC Ltd*	6.63%	24/04/2028	407,359	0.08
339,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara*	4.38%	05/02/2050	260,775	0.05
510,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara*	5.25%	15/05/2047	450,878	0.09
1,230,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara*	6.15%	21/05/2048	1,215,197	0.24
2,406,824	Petroleos de Venezuela SA*	6.00%	16/05/2024	300,853	0.06
12,004,188	Petroleos de Venezuela SA**	6.00%	15/11/2026	1,488,519	0.30
723,000	Petroleos del Peru SA*	4.75%	19/06/2032	541,891	0.11
1,870,000	Petroleos del Peru SA*	5.63%	19/06/2047	1,195,523	0.24
474,000	Petroleos Mexicanos**	5.95%	28/01/2031	382,276	0.08
2,724,000	Petroleos Mexicanos**	7.69%	23/01/2050	1,971,175	0.40
200,000	Pluspetrol Camaisea SA/Pluspetrol Lote 56 SA**	6.24%	03/07/2036	200,298	0.04
300,000	Power Finance Corp Ltd*	3.95%	23/04/2030	276,259	0.06
600,000	Prosus NV*	3.68%	21/01/2030	533,407	0.11
600,000	Prosus NV*	3.83%	08/02/2051	390,586	0.08
550,000	Prudential Funding Asia PLC*	2.95%	03/11/2033	489,230	0.10
600,000	QNB Finance Ltd*	2.63%	12/05/2025	584,326	0.12
460,000	QNB Finansbank AS**	7.25%	21/05/2029	458,850	0.09
414,000	Raizen Fuels Finance SA**	6.95%	05/03/2054	421,403	0.08
300,000	REC Ltd*	2.25%	01/09/2026	279,375	0.06
475,000	Reliance Industries Ltd*	2.88%	12/01/2032	402,755	0.08
359,000	Reliance Industries Ltd*	3.63%	12/01/2052	251,746	0.05
500,000	ReNew Wind Energy AP2/ReNew Power Pvt Ltd other 9 Subsidiaries**	4.50%	14/07/2028	454,300	0.09
580,000	SA Global Sukuk Ltd*	2.69%	17/06/2031	498,513	0.10
300,000	SABIC Capital I BV*	2.15%	14/09/2030	252,693	0.05
602,499	Samarco Mineracao SA**	9.00%	30/06/2031	560,595	0.11
360,000	Sands China Ltd**	4.05%	08/01/2026	348,604	0.07
297,000	Sands China Ltd*	5.13%	08/08/2025	294,622	0.06
1,000,000	Sands China Ltd**	5.40%	08/08/2028	979,754	0.20
800,000	Sasol Financing USA LLC*	6.50%	27/09/2028	763,411	0.15
393,000	Sasol Financing USA LLC*	8.75%	03/05/2029	400,065	0.08
1,200,000	Saudi Arabian Oil Co*	4.25%	16/04/2039	1,046,386	0.21
1,095,000	Saudi Arabian Oil Co*	4.38%	16/04/2049	900,723	0.18
750,000	Saudi Electricity Sukuk Programme Co*	5.19%	13/02/2034	750,486	0.15



## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 29.92% (31 December 2023: 28.11%) (continued)</b>					
<b>United States Dollar (continued)</b>					
200,000	Saudi Electricity Sukuk Programme Co <sup>*</sup>	5.68%	11/04/2053	194,606	0.04
700,000	SEPLAT Energy Plc <sup>*</sup>	7.75%	01/04/2026	687,333	0.14
513,000	SF Holding Investment 2021 Ltd <sup>*</sup>	3.13%	17/11/2031	449,837	0.09
353,000	Shelf Drilling Holdings Ltd <sup>**</sup>	9.63%	15/04/2029	337,993	0.07
1,298,000	Shinhan Bank Co Ltd <sup>*</sup>	4.38%	13/04/2032	1,199,118	0.24
725,000	SierraCol Energy Andina LLC <sup>**</sup>	6.00%	15/06/2028	648,636	0.13
600,000	Sisecam UK Plc <sup>**</sup>	8.63%	02/05/2032	611,257	0.12
400,000	Sitios Latinoamerica SAB de CV <sup>**</sup>	5.38%	04/04/2032	372,656	0.07
293,000	SK Hynix Inc <sup>*</sup>	6.38%	17/01/2028	301,740	0.06
500,000	SK Hynix Inc <sup>**</sup>	6.50%	17/01/2033	527,256	0.11
400,000	SNB Sukuk Ltd <sup>*</sup>	2.34%	19/01/2027	373,318	0.07
1,831,000	Southern Gas Corridor CJSC <sup>*</sup>	6.88%	24/03/2026	1,843,295	0.37
348,000	St Marys Cement Inc Canada <sup>**</sup>	5.75%	02/04/2034	341,910	0.07
200,000	Standard Chartered Plc <sup>*</sup>	1.46%	14/01/2027	187,388	0.04
579,000	Standard Chartered Plc <sup>*</sup>	6.30%	06/07/2034	597,386	0.12
2,086,000	State Oil Co of the Azerbaijan Republic <sup>*</sup>	6.95%	18/03/2030	2,136,909	0.43
500,000	Stillwater Mining Co <sup>*</sup>	4.00%	16/11/2026	457,500	0.09
300,000	Studio City Finance Ltd <sup>*</sup>	6.50%	15/01/2028	285,257	0.06
400,000	Sun Hung Kai Properties Capital Market Ltd <sup>**</sup>	3.75%	25/02/2029	377,422	0.08
604,000	Suzano Austria GmbH <sup>**</sup>	7.00%	16/03/2047	620,821	0.12
400,000	Telecom Argentina SA <sup>**</sup>	8.00%	18/07/2026	397,886	0.08
600,000	Telecomunicaciones Digitales SA <sup>**</sup>	4.50%	30/01/2030	534,067	0.11
700,000	Telefonica Celular del Paraguay SA <sup>**</sup>	5.88%	15/04/2027	684,026	0.14
400,000	Tencent Holdings Ltd <sup>*</sup>	3.24%	03/06/2050	262,116	0.05
200,000	Tencent Holdings Ltd <sup>**</sup>	3.68%	22/04/2041	155,722	0.03
600,000	Tengizchevroil Finance Co International Ltd <sup>**</sup>	3.25%	15/08/2030	496,129	0.10
300,000	Teva Pharmaceutical Finance Netherlands III BV <sup>*</sup>	3.15%	01/10/2026	281,792	0.06
800,000	Teva Pharmaceutical Finance Netherlands III BV <sup>*</sup>	4.10%	01/10/2046	559,620	0.11
400,000	Teva Pharmaceutical Finance Netherlands III BV <sup>**</sup>	8.13%	15/09/2031	445,243	0.09
834,000	Thaioil Treasury Center Co Ltd <sup>*</sup>	3.75%	18/06/2050	582,789	0.12
750,000	TNB Global Ventures Capital Bhd <sup>*</sup>	4.85%	01/11/2028	742,378	0.15
700,000	Trident Energy Finance Plc <sup>**</sup>	12.50%	30/11/2029	720,930	0.14
600,000	Trust Fibra Uno <sup>**</sup>	4.87%	15/01/2030	526,852	0.11
200,000	Trust Fibra Uno <sup>**</sup>	6.95%	30/01/2044	175,685	0.04
200,000	TSMC Arizona Corp <sup>*</sup>	2.50%	25/10/2031	169,366	0.03
600,000	TSMC Arizona Corp <sup>*</sup>	4.25%	22/04/2032	580,153	0.12
238,000	Turk Telekomunikasyon AS <sup>*</sup>	7.38%	20/05/2029	239,034	0.05
269,000	Turkiye Garanti Bankasi AS <sup>*</sup>	8.38%	28/02/2034	268,655	0.05
400,000	Turkiye Is Bankasi AS <sup>**</sup>	7.75%	12/06/2029	400,775	0.08
500,000	Turkiye Vakiflar Bankasi TAO <sup>*</sup>	9.00%	12/10/2028	521,571	0.10

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 29.92% (31 December 2023: 28.11%) (continued)</b>					
<b>United States Dollar (continued)</b>					
400,000	Türkiye Vakıflar Bankası TAO**	10.12%	29/12/2049	405,944	0.08
955,000	United Overseas Bank Ltd*	2.00%	14/10/2031	883,039	0.18
428,000	United Overseas Bank Ltd*	3.86%	07/10/2032	407,557	0.08
261,000	Vale Overseas Ltd**	6.40%	28/06/2054	258,312	0.05
350,000	Vale Overseas Ltd*	6.88%	21/11/2036	375,818	0.08
117,500	Vedanta Resources Finance II Plc**	13.88%	21/01/2027	116,305	0.02
100,000	Vnesheconombank Via VEB Finance Plc*	6.80%	22/11/2025	6,000	0.00
600,000	VTR Finance NV**	6.38%	15/07/2028	523,536	0.10
600,000	WE Soda Investments Holding Plc**	9.50%	06/10/2028	615,825	0.12
200,000	Woori Bank*	4.88%	26/01/2028	199,597	0.04
1,200,000	Wynn Macau Ltd*	5.63%	26/08/2028	1,126,194	0.23
516,000	XP Inc*	6.75%	02/07/2029	512,775	0.10
400,000	Yapi ve Kredi Bankasi AS**	9.25%	16/10/2028	424,959	0.09
450,000	Yapi ve Kredi Bankasi AS**	9.25%	17/01/2034	461,858	0.09
229,000	Yapi ve Kredi Bankasi AS**	9.74%	29/12/2049	229,945	0.05
500,000	Yinson Boronia Production BV*	8.95%	31/07/2042	505,250	0.10
400,000	YPF SA*	6.95%	21/07/2027	362,554	0.07
575,000	YPF SA**	7.00%	15/12/2047	405,609	0.08
700,000	YPF SA**	9.50%	17/01/2031	711,824	0.14
<b>Total United States Dollar</b>				<b>136,476,383</b>	<b>27.37</b>
<b>Total Corporate Bonds</b>				<b>149,204,084</b>	<b>29.92</b>
<b>Government Bonds 61.91% (31 December 2023: 62.75%)</b>					
<b>Chilean Peso</b>					
563,634,150	Bonos de la Tesoreria de la Republica*	1.90%	01/09/2030	566,097	0.11
1,020,000,000	Bonos de la Tesoreria de la Republica en pesos*	4.70%	01/09/2030	1,026,511	0.21
420,000,000	Bonos de la Tesoreria de la Republica en pesos*	5.00%	01/03/2035	413,641	0.08
5,000,000	Bonos de la Tesoreria de la Republica en pesos*	5.10%	15/07/2050	4,733	0.00
865,000,000	Bonos de la Tesoreria de la Republica en pesos*	6.00%	01/04/2033	925,248	0.18
335,000,000	Bonos de la Tesoreria de la Republica en pesos*	7.00%	01/05/2034	381,699	0.08
<b>Total Chilean Peso</b>				<b>3,317,929</b>	<b>0.66</b>
<b>Chinese Yuan Renminbi</b>					
3,700,000	China Government Bond**	2.04%	25/02/2027	512,659	0.10
3,000,000	China Government Bond**	2.35%	25/02/2034	417,660	0.08
7,000,000	China Government Bond**	2.40%	15/07/2028	980,700	0.20
800,000	China Government Bond**	2.52%	25/08/2033	112,739	0.02
2,300,000	China Government Bond**	2.60%	15/09/2030	325,812	0.07
6,800,000	China Government Bond**	2.62%	25/06/2030	964,259	0.19

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 61.91% (31 December 2023: 62.75%) (continued)</b>					
<b>Chinese Yuan Renminbi (continued)</b>					
15,100,000	China Government Bond**	2.67%	25/05/2033	2,153,205	0.43
7,000,000	China Government Bond**	2.80%	25/03/2030	1,002,152	0.20
3,900,000	China Government Bond**	2.80%	15/11/2032	561,124	0.11
400,000	China Government Bond**	2.88%	25/02/2033	57,975	0.01
9,850,000	China Government Bond**	3.00%	15/10/2053	1,522,714	0.31
1,000,000	China Government Bond**	3.02%	27/05/2031	145,862	0.03
6,000,000	China Government Bond**	3.13%	21/11/2029	874,222	0.18
1,850,000	China Government Bond**	3.19%	15/04/2053	293,506	0.06
5,000,000	China Government Bond**	3.27%	19/11/2030	740,213	0.15
3,650,000	China Government Bond**	3.72%	12/04/2051	626,347	0.13
4,400,000	China Government Bond**	3.81%	14/09/2050	764,430	0.15
<b>Total Chinese Yuan Renminbi</b>				<b>12,055,579</b>	<b>2.42</b>
<b>Colombian Peso</b>					
3,359,700,000	Colombian TES <sup>+</sup>	5.75%	03/11/2027	718,094	0.14
27,851,000,000	Colombian TES <sup>+</sup>	6.00%	28/04/2028	5,888,287	1.18
2,356,900,000	Colombian TES <sup>+</sup>	7.00%	26/03/2031	479,082	0.10
9,225,500,000	Colombian TES <sup>+</sup>	7.00%	30/06/2032	1,806,642	0.36
3,417,700,000	Colombian TES <sup>+</sup>	7.25%	18/10/2034	648,729	0.13
6,013,100,000	Colombian TES <sup>+</sup>	7.75%	18/09/2030	1,288,555	0.26
5,092,800,000	Colombian TES <sup>+</sup>	9.25%	28/05/2042	1,025,462	0.21
12,958,400,000	Colombian TES <sup>+</sup>	13.25%	09/02/2033	3,558,575	0.71
171,000,000	Financiera de Desarrollo Territorial SA Findeter <sup>+</sup>	7.88%	12/08/2024	41,495	0.01
<b>Total Colombian Peso</b>				<b>15,454,921</b>	<b>3.10</b>
<b>Costa Rican Colón</b>					
144,500,000	Costa Rica Government International Bond**	10.58%	26/09/2029	334,317	0.07
<b>Total Costa Rican Colón</b>				<b>334,317</b>	<b>0.07</b>
<b>Czech Koruna</b>					
56,660,000	Czech Republic Government Bond <sup>+</sup>	0.05%	29/11/2029	1,967,345	0.40
43,790,000	Czech Republic Government Bond <sup>+</sup>	0.25%	10/02/2027	1,699,789	0.34
75,850,000	Czech Republic Government Bond <sup>+</sup>	1.00%	26/06/2026	3,059,143	0.61
71,790,000	Czech Republic Government Bond <sup>+</sup>	1.20%	13/03/2031	2,568,460	0.52
7,530,000	Czech Republic Government Bond <sup>+</sup>	1.50%	24/04/2040	221,047	0.04
6,760,000	Czech Republic Government Bond <sup>+</sup>	1.95%	30/07/2037	224,137	0.05
30,900,000	Czech Republic Government Bond <sup>+</sup>	2.00%	13/10/2033	1,109,588	0.22
43,050,000	Czech Republic Government Bond <sup>+</sup>	2.75%	23/07/2029	1,738,563	0.35
16,820,000	Czech Republic Government Bond <sup>+</sup>	4.20%	04/12/2036	718,586	0.14

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 61.91% (31 December 2023: 62.75%) (continued)</b>					
<b>Czech Koruna (continued)</b>					
3,590,000	Czech Republic Government Bond*	4.90%	14/04/2034	162,376	0.03
6,020,000	Czech Republic Government Bond*	6.20%	16/06/2031	291,152	0.06
<b>Total Czech Koruna</b>				<b>13,760,186</b>	<b>2.76</b>
<b>Dominican Republic Peso</b>					
36,550,000	Dominican Republic International Bond*	9.75%	05/06/2026	625,152	0.12
33,450,000	Dominican Republic International Bond*	11.25%	15/09/2035	599,080	0.12
9,650,000	Dominican Republic International Bond*	13.63%	03/02/2033	193,446	0.04
<b>Total Dominican Republic Peso</b>				<b>1,417,678</b>	<b>0.28</b>
<b>Euro</b>					
345,561	Argentine Republic Government International Bond*	0.13%	09/07/2030	198,258	0.04
456,000	Bank Gospodarstwa Krajowego*	5.13%	22/02/2033	528,772	0.11
166,000	Benin Government International Bond*	4.88%	19/01/2032	149,445	0.03
413,000	Benin Government International Bond*	4.95%	22/01/2035	350,869	0.07
136,000	Benin Government International Bond*	6.88%	19/01/2052	115,385	0.02
273,841	Chile Government International Bond*	4.13%	05/07/2034	297,745	0.06
1,810,000	Egypt Government International Bond*	6.38%	11/04/2031	1,545,752	0.31
468,000	Indonesia Government International Bond*	1.30%	23/03/2034	394,053	0.08
2,093,000	Ivory Coast Government International Bond*	6.63%	22/03/2048	1,751,091	0.35
2,400,000	Ivory Coast Government International Bond*	6.88%	17/10/2040	2,156,179	0.43
950,000	Kazakhstan Government International Bond*	1.50%	30/09/2034	854,507	0.17
181,000	Magyar Export-Import Bank Zrt*	6.00%	16/05/2029	204,239	0.04
845,000	Peruvian Government International Bond*	1.25%	11/03/2033	714,874	0.14
835,000	Peruvian Government International Bond*	1.95%	17/11/2036	687,305	0.14
400,000	Philippine Government International Bond*	1.75%	28/04/2041	306,286	0.06
969,799	Provincia de Buenos Aires*	4.50%	01/09/2037	384,279	0.08
615,000	Republic of Cameroon International Bond*	5.95%	07/07/2032	513,079	0.10
152,000	Republic of Poland Government International Bond*	4.13%	11/01/2044	162,021	0.03
204,000	Republic of Poland Government International Bond*	4.25%	14/02/2043	222,575	0.05
1,179,000	Romanian Government International Bond*	2.00%	28/01/2032	987,830	0.20
186,000	Romanian Government International Bond*	2.63%	02/12/2040	129,765	0.03
322,000	Romanian Government International Bond*	2.88%	13/04/2042	225,073	0.05
1,736,000	Romanian Government International Bond*	3.38%	28/01/2050	1,238,434	0.25
1,314,000	Romanian Government International Bond*	3.75%	07/02/2034	1,210,388	0.24
435,000	Romanian Government International Bond*	5.63%	22/02/2036	454,453	0.09
144,000	Romanian Government International Bond*	6.38%	18/09/2033	160,657	0.03
200,000	Senegal Government International Bond*	4.75%	13/03/2028	198,500	0.04
400,000	Senegal Government International Bond*	5.38%	08/06/2037	313,219	0.06
437,000	Serbia International Bond*	1.50%	26/06/2029	398,483	0.08

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 61.91% (31 December 2023: 62.75%) (continued)</b>					
<b>Euro (continued)</b>					
566,000	Serbia International Bond*	1.65%	03/03/2033	455,063	0.09
472,000	Serbia International Bond*	2.05%	23/09/2036	359,421	0.07
217,000	Tunisian Republic*	6.38%	15/07/2026	201,249	0.04
561,000	Turkiye Government International Bond*	5.88%	21/05/2030	602,586	0.12
<b>Total Euro</b>				<b>18,471,835</b>	<b>3.70</b>
<b>Ghanaian Cedi</b>					
1,570,930	Republic of Ghana Government Bonds*	8.35%	16/02/2027	66,291	0.01
1,573,248	Republic of Ghana Government Bonds*	8.50%	15/02/2028	57,757	0.01
1,470,531	Republic of Ghana Government Bonds*	8.65%	13/02/2029	48,031	0.01
1,472,698	Republic of Ghana Government Bonds*	8.80%	12/02/2030	44,296	0.01
1,474,867	Republic of Ghana Government Bonds*	8.95%	11/02/2031	41,099	0.01
1,477,037	Republic of Ghana Government Bonds*	9.10%	10/02/2032	38,949	0.01
1,479,209	Republic of Ghana Government Bonds*	9.25%	08/02/2033	37,396	0.01
<b>Total Ghanaian Cedi</b>				<b>333,819</b>	<b>0.07</b>
<b>Hungarian Forint</b>					
224,470,000	Hungary Government Bond*	2.25%	20/04/2033	430,778	0.09
167,210,000	Hungary Government Bond*	3.00%	27/10/2027	405,561	0.08
247,970,000	Hungary Government Bond*	3.00%	21/08/2030	550,323	0.11
492,660,000	Hungary Government Bond*	3.25%	22/10/2031	1,075,007	0.21
152,240,000	Hungary Government Bond*	4.50%	23/03/2028	384,317	0.08
1,337,490,000	Hungary Government Bond*	4.75%	24/11/2032	3,165,164	0.63
364,860,000	Hungary Government Bond*	5.50%	24/06/2025	980,866	0.20
554,200,000	Hungary Government Bond*	6.75%	22/10/2028	1,507,136	0.30
413,150,000	Hungary Government Bond*	9.50%	21/10/2026	1,187,544	0.24
<b>Total Hungarian Forint</b>				<b>9,686,696</b>	<b>1.94</b>
<b>Indian Rupee</b>					
413,160,000	India Government Bond*	7.18%	14/08/2033	4,997,810	1.00
62,400,000	India Government Bond*	7.30%	19/06/2053	772,120	0.16
202,500,000	International Bank for Reconstruction & Development*	6.50%	17/04/2030	2,366,646	0.47
242,600,000	International Bank for Reconstruction & Development*	6.75%	13/07/2029	2,871,293	0.58
<b>Total Indian Rupee</b>				<b>11,007,869</b>	<b>2.21</b>
<b>Indonesian Rupiah</b>					
8,000,000,000	Indonesia Treasury Bond*	6.25%	15/06/2036	456,025	0.09
54,982,000,000	Indonesia Treasury Bond*	6.38%	15/08/2028	3,305,061	0.66
2,100,000,000	Indonesia Treasury Bond*	6.38%	15/04/2032	123,446	0.03
1,800,000,000	Indonesia Treasury Bond*	6.38%	15/07/2037	102,910	0.02

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 61.91% (31 December 2023: 62.75%) (continued)</b>					
<b>Indonesian Rupiah (continued)</b>					
37,883,000,000	Indonesia Treasury Bond*	6.63%	15/05/2033	2,237,624	0.45
51,602,000,000	Indonesia Treasury Bond*	6.63%	15/02/2034	3,056,264	0.61
84,638,000,000	Indonesia Treasury Bond*	6.88%	15/04/2029	5,156,519	1.03
12,300,000,000	Indonesia Treasury Bond*	7.00%	15/05/2027	758,649	0.15
42,048,000,000	Indonesia Treasury Bond*	7.00%	15/02/2033	2,555,110	0.51
51,779,000,000	Indonesia Treasury Bond*	7.13%	15/06/2038	3,167,325	0.64
9,750,000,000	Indonesia Treasury Bond*	7.13%	15/06/2042	592,341	0.12
26,410,000,000	Indonesia Treasury Bond*	7.13%	15/06/2043	1,614,519	0.32
16,000,000,000	Indonesia Treasury Bond*	7.50%	15/08/2032	999,014	0.20
420,000,000	Indonesia Treasury Bond*	7.50%	15/06/2035	26,511	0.01
9,390,000,000	Indonesia Treasury Bond*	7.50%	15/04/2040	594,253	0.12
3,824,000,000	Indonesia Treasury Bond*	8.25%	15/05/2029	245,540	0.05
23,241,000,000	Indonesia Treasury Bond*	8.25%	15/05/2036	1,549,508	0.31
38,000,000,000	Indonesia Treasury Bond*	8.38%	15/09/2026	2,407,511	0.48
917,000,000	Indonesia Treasury Bond*	8.38%	15/03/2034	61,190	0.01
17,761,000,000	Indonesia Treasury Bond*	8.75%	15/05/2031	1,185,124	0.24
<b>Total Indonesian Rupiah</b>				<b>30,194,444</b>	<b>6.05</b>
<b>Kenyan Shilling</b>					
84,300,000	Republic of Kenya Infrastructure Bond*	18.46%	09/08/2032	693,442	0.14
<b>Total Kenyan Shilling</b>				<b>693,442</b>	<b>0.14</b>
<b>Malaysian Ringgit</b>					
6,844,000	Malaysia Government Bond**	2.63%	15/04/2031	1,349,203	0.27
250,000	Malaysia Government Bond**	3.58%	15/07/2032	52,003	0.01
3,600,000	Malaysia Government Bond**	3.76%	22/05/2040	736,269	0.15
4,780,000	Malaysia Government Bond**	3.83%	05/07/2034	1,010,043	0.20
3,300,000	Malaysia Government Bond**	3.90%	30/11/2026	707,087	0.14
1,500,000	Malaysia Government Bond**	3.90%	16/11/2027	321,389	0.06
1,800,000	Malaysia Government Bond**	3.91%	15/07/2026	385,089	0.08
1,459,000	Malaysia Government Bond**	4.05%	18/04/2039	310,656	0.06
6,565,000	Malaysia Government Bond**	4.07%	15/06/2050	1,358,069	0.27
2,410,000	Malaysia Government Bond**	4.25%	31/05/2035	524,241	0.11
2,300,000	Malaysia Government Bond**	4.50%	30/04/2029	505,566	0.10
6,800,000	Malaysia Government Bond**	4.50%	15/04/2030	1,496,372	0.30
6,348,000	Malaysia Government Bond**	4.64%	07/11/2033	1,425,336	0.29
12,204,000	Malaysia Government Bond**	4.70%	15/10/2042	2,782,042	0.56
2,800,000	Malaysia Government Bond**	4.76%	07/04/2037	638,669	0.13
11,610,000	Malaysia Government Bond**	4.89%	08/06/2038	2,694,505	0.54
2,400,000	Malaysia Government Bond**	4.94%	30/09/2043	561,705	0.11

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 61.91% (31 December 2023: 62.75%) (continued)</b>					
<b>Malaysian Ringgit (continued)</b>					
10,000,000	Malaysia Government Investment Issue**	4.07%	30/09/2026	2,147,588	0.43
5,000,000	Malaysia Government Investment Issue**	4.37%	31/10/2028	1,090,577	0.22
<b>Total Malaysian Ringgit</b>				<b>20,096,409</b>	<b>4.03</b>
<b>Mexican Peso</b>					
58,700,000	Mexican Bonos*	5.50%	04/03/2027	2,853,365	0.57
30,250,000	Mexican Bonos*	7.50%	26/05/2033	1,424,912	0.29
115,594,600	Mexican Bonos*	7.75%	29/05/2031	5,639,863	1.13
38,808,300	Mexican Bonos*	7.75%	13/11/2042	1,711,403	0.34
17,050,800	Mexican Bonos*	8.00%	07/11/2047	762,085	0.15
60,807,200	Mexican Bonos*	8.50%	31/05/2029	3,132,258	0.63
38,862,000	Mexican Bonos*	8.50%	18/11/2038	1,885,069	0.38
4,890,000	Mexican Bonos*	10.00%	20/11/2036	269,431	0.05
<b>Total Mexican Peso</b>				<b>17,678,386</b>	<b>3.54</b>
<b>Peruvian Sol</b>					
2,110,000	Peru Government Bond*	5.35%	12/08/2040	444,830	0.09
2,604,000	Peru Government Bond*	5.40%	12/08/2034	598,228	0.12
9,725,000	Peru Government Bond*	5.94%	12/02/2029	2,554,719	0.51
6,043,000	Peru Government Bond*	6.15%	12/08/2032	1,520,879	0.30
401,000	Peru Government Bond*	7.30%	12/08/2033	107,466	0.02
3,153,000	Peruvian Government International Bond*	5.40%	12/08/2034	724,352	0.15
3,322,000	Peruvian Government International Bond**	6.90%	12/08/2037	830,754	0.17
4,423,000	Peruvian Government International Bond*	6.95%	12/08/2031	1,184,366	0.24
2,000,000	Peruvian Government International Bond**	7.60%	12/08/2039	529,244	0.11
60,000	Peruvian Government International Bond**	8.20%	12/08/2026	16,583	0.00
<b>Total Peruvian Sol</b>				<b>8,511,421</b>	<b>1.71</b>
<b>Philippine Peso</b>					
74,840,000	Philippine Government Bond*	6.25%	25/01/2034	1,249,026	0.25
33,650,000	Philippine Government Bond*	6.63%	17/08/2033	574,522	0.12
58,120,000	Philippine Government Bond*	6.75%	15/09/2032	1,003,066	0.20
37,700,000	Philippine Government Bond*	6.88%	23/05/2044	658,428	0.13
<b>Total Philippine Peso</b>				<b>3,485,042</b>	<b>0.70</b>
<b>Polish Zloty</b>					
7,316,000	Republic of Poland Government Bond*	0.25%	25/10/2026	1,629,155	0.33
8,251,000	Republic of Poland Government Bond**	1.25%	25/10/2030	1,595,396	0.32
12,613,000	Republic of Poland Government Bond*	1.75%	25/04/2032	2,387,542	0.48
9,940,000	Republic of Poland Government Bond*	2.50%	25/07/2026	2,349,364	0.47

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 61.91% (31 December 2023: 62.75%) (continued)</b>					
<b>Polish Zloty (continued)</b>					
4,556,000	Republic of Poland Government Bond**	2.75%	25/04/2028	1,033,684	0.21
1,963,000	Republic of Poland Government Bond*	2.75%	25/10/2029	428,523	0.08
9,216,000	Republic of Poland Government Bond*	3.75%	25/05/2027	2,200,868	0.44
12,606,000	Republic of Poland Government Bond*	4.75%	25/07/2029	3,037,869	0.61
6,713,000	Republic of Poland Government Bond*	6.00%	25/10/2033	1,711,205	0.34
19,798,000	Republic of Poland Government Bond*	7.50%	25/07/2028	5,293,289	1.06
<b>Total Polish Zloty</b>				<b>21,666,895</b>	<b>4.34</b>
<b>Romanian New Leu</b>					
1,405,000	Romania Government Bond*	2.50%	25/10/2027	269,584	0.05
3,670,000	Romania Government Bond*	3.65%	24/09/2031	651,148	0.13
3,675,000	Romania Government Bond*	4.75%	11/10/2034	670,833	0.13
95,000	Romania Government Bond**	4.85%	25/07/2029	19,042	0.00
1,190,000	Romania Government Bond*	5.00%	12/02/2029	240,726	0.05
2,395,000	Romania Government Bond*	6.70%	25/02/2032	511,449	0.10
630,000	Romania Government Bond*	7.35%	28/04/2031	140,627	0.03
985,000	Romania Government Bond*	7.90%	24/02/2038	230,757	0.05
4,180,000	Romania Government Bond*	8.00%	29/04/2030	955,131	0.19
14,420,000	Romania Government Bond*	8.25%	29/09/2032	3,366,755	0.68
2,045,000	Romania Government Bond*	8.75%	30/10/2028	476,632	0.10
<b>Total Romanian New Leu</b>				<b>7,532,684</b>	<b>1.51</b>
<b>Serbian Dinar</b>					
15,020,000	Serbia Treasury Bonds*	4.50%	11/01/2026	138,475	0.03
24,630,000	Serbia Treasury Bonds*	4.50%	20/08/2032	210,429	0.04
46,430,000	Serbia Treasury Bonds*	5.88%	08/02/2028	447,446	0.09
23,560,000	Serbia Treasury Bonds*	7.00%	26/10/2031	234,523	0.05
<b>Total Serbian Dinar</b>				<b>1,030,873</b>	<b>0.21</b>
<b>South African Rand</b>					
113,833,220	Republic of South Africa Government Bond*	6.25%	31/03/2036	4,159,027	0.83
69,326,539	Republic of South Africa Government Bond*	6.50%	28/02/2041	2,322,022	0.47
14,578,503	Republic of South Africa Government Bond*	7.00%	28/02/2031	669,705	0.13
5,022,477	Republic of South Africa Government Bond*	8.00%	31/01/2030	252,582	0.05
131,439,970	Republic of South Africa Government Bond*	8.50%	31/01/2037	5,666,459	1.14
64,772,779	Republic of South Africa Government Bond*	8.75%	31/01/2044	2,663,452	0.53
24,356,863	Republic of South Africa Government Bond*	8.75%	28/02/2048	996,484	0.20
22,118,764	Republic of South Africa Government Bond*	8.88%	28/02/2035	1,025,688	0.21
88,024,992	Republic of South Africa Government Bond*	9.00%	31/01/2040	3,802,525	0.76
<b>Total South African Rand</b>				<b>21,557,944</b>	<b>4.32</b>



## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 61.91% (31 December 2023: 62.75%) (continued)</b>					
<b>Sri Lanka Rupee</b>					
212,000,000	Sri Lanka Government Bonds**	11.50%	15/12/2028	689,488	0.14
<b>Total Sri Lanka Rupee</b>				<b>689,488</b>	<b>0.14</b>
<b>Thai Baht</b>					
3,425,000	Thailand Government Bond*	1.59%	17/12/2035	82,551	0.02
17,000,000	Thailand Government Bond**	1.60%	17/12/2029	442,681	0.09
31,800,000	Thailand Government Bond**	2.00%	17/06/2042	730,148	0.15
11,019,000	Thailand Government Bond**	2.80%	17/06/2034	303,399	0.06
8,831,000	Thailand Government Bond**	2.88%	17/06/2046	222,972	0.04
53,284,000	Thailand Government Bond**	3.30%	17/06/2038	1,515,708	0.30
27,990,000	Thailand Government Bond**	3.35%	17/06/2033	803,582	0.16
48,502,000	Thailand Government Bond**	3.39%	17/06/2037	1,395,315	0.28
32,278,000	Thailand Government Bond**	3.40%	17/06/2036	928,034	0.19
56,915,000	Thailand Government Bond**	3.45%	17/06/2043	1,596,471	0.32
13,380,000	Thailand Government Bond**	3.78%	25/06/2032	394,730	0.08
<b>Total Thai Baht</b>				<b>8,415,591</b>	<b>1.69</b>
<b>Turkish Lira</b>					
102,378,181	Turkiye Government Bond*	1.50%	18/06/2025	2,957,033	0.59
12,481,091	Turkiye Government Bond*	17.80%	13/07/2033	275,826	0.06
96,170,945	Turkiye Government Bond*	26.20%	05/10/2033	2,880,714	0.58
25,614,000	Turkiye Government Bond*	31.08%	08/11/2028	805,138	0.16
<b>Total Turkish Lira</b>				<b>6,918,711</b>	<b>1.39</b>
<b>Uganda Shilling</b>					
4,469,700,000	Republic of Uganda Government Bonds*	14.25%	22/06/2034	1,098,862	0.22
<b>Total Uganda Shilling</b>				<b>1,098,862</b>	<b>0.22</b>
<b>United States Dollar</b>					
1,431,000	Angolan Government International Bond*	8.75%	14/04/2032	1,269,952	0.26
310,000	Angolan Government International Bond*	9.13%	26/11/2049	255,001	0.05
1,217,000	Angolan Government International Bond*	9.38%	08/05/2048	1,021,093	0.21
3,886,488	Argentine Republic Government International Bond*	0.75%	09/07/2030	2,197,848	0.44
630,000	Argentine Republic Government International Bond*	1.00%	09/07/2029	362,250	0.07
4,442,174	Argentine Republic Government International Bond*	3.63%	09/07/2035	1,871,429	0.38
1,820,000	Argentine Republic Government International Bond*	3.63%	09/07/2046	793,273	0.16
760,000	Bahamas Government International Bond*	6.00%	21/11/2028	667,850	0.13
200,000	Bahamas Government International Bond*	8.95%	15/10/2032	187,750	0.04
240,000	Bank Gospodarstwa Krajowego*	5.38%	22/05/2033	237,860	0.05
1,049,000	Bermuda Government International Bond*	5.00%	15/07/2032	1,013,754	0.20

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 61.91% (31 December 2023: 62.75%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,056,000	Brazilian Government International Bond*	5.00%	27/01/2045	815,137	0.16
290,000	Brazilian Government International Bond*	5.63%	07/01/2041	256,090	0.05
200,000	Brazilian Government International Bond*	5.63%	21/02/2047	166,404	0.03
665,000	Brazilian Government International Bond*	6.00%	20/10/2033	640,398	0.13
310,000	Brazilian Government International Bond*	6.25%	18/03/2031	308,092	0.06
200,000	Brazilian Government International Bond*	8.25%	20/01/2034	228,688	0.05
417,000	Chile Government International Bond*	3.25%	21/09/2071	258,842	0.05
250,000	Colombia Government International Bond*	3.00%	30/01/2030	205,065	0.04
950,000	Colombia Government International Bond*	5.00%	15/06/2045	670,092	0.13
2,403,000	Colombia Government International Bond*	5.20%	15/05/2049	1,698,504	0.34
635,000	Colombia Government International Bond*	6.13%	18/01/2041	532,448	0.11
1,010,000	Colombia Government International Bond*	7.50%	02/02/2034	1,013,372	0.20
625,000	Colombia Government International Bond*	8.00%	20/04/2033	648,246	0.13
224,000	Colombia Government International Bond**	8.00%	14/11/2035	230,846	0.05
200,000	Colombia Government International Bond*	8.75%	14/11/2053	210,823	0.04
595,000	Costa Rica Government International Bond*	6.55%	03/04/2034	613,762	0.12
162,000	Costa Rica Government International Bond*	7.16%	12/03/2045	168,521	0.03
786,000	Costa Rica Government International Bond*	7.30%	13/11/2054	826,238	0.17
430,000	Dominican Republic International Bond*	4.88%	23/09/2032	385,981	0.08
2,174,000	Dominican Republic International Bond*	5.88%	30/01/2060	1,849,926	0.37
795,000	Dominican Republic International Bond*	6.00%	22/02/2033	771,305	0.16
154,000	Dominican Republic International Bond*	6.40%	05/06/2049	144,692	0.03
158,000	Dominican Republic International Bond*	6.60%	01/06/2036	157,639	0.03
240,000	Dominican Republic International Bond*	6.85%	27/01/2045	237,136	0.05
300,000	Dominican Republic International Bond*	7.05%	03/02/2031	309,000	0.06
194,209	Ecuador Government International Bond*	0.00%	31/07/2030	93,222	0.02
658,547	Ecuador Government International Bond*	2.50%	31/07/2040	302,273	0.06
3,439,354	Ecuador Government International Bond*	3.50%	31/07/2035	1,720,208	0.35
417,432	Ecuador Government International Bond*	6.00%	31/07/2030	265,444	0.05
240,000	Egypt Government International Bond*	8.15%	20/11/2059	171,552	0.03
2,150,000	Egypt Government International Bond*	8.70%	01/03/2049	1,619,842	0.33
1,280,000	Egypt Government International Bond*	8.88%	29/05/2050	977,536	0.20
240,000	El Salvador Government International Bond**	0.25%	17/04/2030	7,423	0.00
230,000	El Salvador Government International Bond*	7.65%	15/06/2035	167,395	0.03
240,000	El Salvador Government International Bond**	9.25%	17/04/2030	213,892	0.04
2,479,000	El Salvador Government International Bond*	9.50%	15/07/2052	1,953,044	0.39
1,020,000	Ethiopia International Bond*	6.63%	11/12/2024	739,014	0.15
860,000	Ghana Government International Bond*	6.38%	11/02/2027	436,824	0.09
210,000	Ghana Government International Bond*	7.88%	26/03/2027	107,236	0.02
494,000	Ghana Government International Bond*	8.63%	07/04/2034	253,635	0.05

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 61.91% (31 December 2023: 62.75%) (continued)</b>					
<b>United States Dollar (continued)</b>					
311,000	Ghana Government International Bond*	8.95%	26/03/2051	160,002	0.03
3,119,000	Ghana Government International Bond*	10.75%	14/10/2030	2,117,710	0.43
203,000	Guatemala Government Bond*	3.70%	07/10/2033	166,431	0.03
200,000	Guatemala Government Bond*	5.25%	10/08/2029	193,293	0.04
200,000	Guatemala Government Bond*	6.13%	01/06/2050	182,466	0.04
1,223,000	Guatemala Government Bond*	6.60%	13/06/2036	1,235,566	0.25
335,000	Guatemala Government Bond*	7.05%	04/10/2032	352,269	0.07
551,000	Honduras Government International Bond*	5.63%	24/06/2030	471,105	0.10
351,000	Honduras Government International Bond*	6.25%	19/01/2027	333,862	0.07
154,500	Iraq International Bond*	5.80%	15/01/2028	144,624	0.03
543,000	Israel Government International Bond*	5.50%	12/03/2034	518,017	0.10
588,000	Israel Government International Bond*	5.75%	12/03/2054	529,935	0.11
360,000	Istanbul Metropolitan Municipality*	10.50%	06/12/2028	387,662	0.08
200,000	Jordan Government International Bond*	7.38%	10/10/2047	170,701	0.03
1,235,000	Lebanon Government International Bond*	6.38%	09/03/2020	87,994	0.02
1,589,000	Lebanon Government International Bond*	6.60%	27/11/2026	112,986	0.02
878,000	Lebanon Government International Bond*	6.65%	26/02/2030	61,266	0.01
965,000	Lebanon Government International Bond*	6.85%	25/05/2029	68,443	0.01
7,131,000	Lebanon Government International Bond*	8.25%	17/05/2034	493,497	0.10
1,398,000	Mexico Government International Bond*	5.75%	12/10/2110	1,157,605	0.23
783,000	Mexico Government International Bond**	6.00%	07/05/2036	764,273	0.15
201,000	Mongolia Government International Bond*	3.50%	07/07/2027	181,202	0.04
263,000	Mongolia Government International Bond*	7.88%	05/06/2029	269,265	0.05
943,000	Mongolia Government International Bond*	8.65%	19/01/2028	985,298	0.20
411,000	Morocco Government International Bond*	3.00%	15/12/2032	331,043	0.07
400,000	Morocco Government International Bond*	6.50%	08/09/2033	412,726	0.08
627,000	Nigeria Government International Bond*	7.88%	16/02/2032	543,120	0.11
801,000	Nigeria Government International Bond*	8.25%	28/09/2051	615,323	0.12
806,000	Nigeria Government International Bond*	8.75%	21/01/2031	747,373	0.15
588,000	Nigeria Government International Bond*	9.25%	21/01/2049	516,316	0.10
1,930,000	Oman Government International Bond*	6.75%	17/01/2048	1,968,915	0.40
316,000	Oman Government International Bond*	7.00%	25/01/2051	333,186	0.07
206,000	Panama Government International Bond*	4.50%	01/04/2056	133,833	0.03
380,000	Panama Government International Bond*	4.50%	19/01/2063	243,822	0.05
520,000	Panama Government International Bond*	6.40%	14/02/2035	493,938	0.10
200,000	Panama Government International Bond*	6.85%	28/03/2054	183,595	0.04
200,000	Panama Government International Bond*	6.88%	31/01/2036	195,798	0.04
200,000	Panama Government International Bond**	7.50%	01/03/2031	209,544	0.04
200,000	Panama Government International Bond**	8.00%	01/03/2038	211,107	0.04
485,000	Papua New Guinea Government International Bond*	8.38%	04/10/2028	466,570	0.09

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 61.91% (31 December 2023: 62.75%) (continued)</b>					
<b>United States Dollar (continued)</b>					
448,000	Paraguay Government International Bond*	5.40%	30/03/2050	392,485	0.08
423,000	Paraguay Government International Bond*	5.60%	13/03/2048	381,150	0.08
181,585	Provincia de Cordoba*	6.88%	10/12/2025	168,420	0.03
751,000	Republic of Armenia International Bond*	3.60%	02/02/2031	612,623	0.12
1,450,000	Republic of Azerbaijan International Bond*	5.13%	01/09/2029	1,411,853	0.28
590,000	Republic of Poland Government International Bond*	5.13%	18/09/2034	581,098	0.12
382,000	Republic of Poland Government International Bond*	5.50%	18/03/2054	371,285	0.07
1,846,000	Republic of South Africa Government International Bond*	5.75%	30/09/2049	1,397,011	0.28
100,000	Republic of South Africa Government International Bond*	6.25%	08/03/2041	85,539	0.02
1,332,000	Republic of South Africa Government International Bond*	7.30%	20/04/2052	1,206,514	0.24
150,000	Romanian Government International Bond*	7.63%	17/01/2053	162,362	0.03
2,466,000	Sri Lanka Government International Bond*	6.75%	18/04/2028	1,456,051	0.29
1,075,000	Sri Lanka Government International Bond*	6.83%	18/07/2026	638,770	0.13
1,196,000	Sri Lanka Government International Bond*	6.85%	14/03/2024	695,648	0.14
1,913,000	Sri Lanka Government International Bond*	6.85%	03/11/2025	1,133,889	0.23
629,000	Sri Lanka Government International Bond*	7.55%	28/03/2030	365,308	0.07
524,000	State Agency of Roads of Ukraine*	6.25%	24/06/2030	146,719	0.03
590,000	Turkiye Government International Bond*	7.63%	15/05/2034	595,157	0.12
870,000	Turkiye Government International Bond*	9.13%	13/07/2030	949,503	0.19
378,000	Turkiye Government International Bond*	9.38%	14/03/2029	411,481	0.08
200,000	Turkiye Ihracat Kredi Bankasi AS**	7.50%	06/02/2028	200,310	0.04
217,000	Turkiye Ihracat Kredi Bankasi AS*	9.38%	31/01/2026	224,866	0.05
1,782,000	Ukraine Government International Bond*	6.88%	21/05/2031	510,661	0.10
361,000	Ukraine Government International Bond*	7.75%	01/09/2027	111,811	0.02
1,351,000	Ukraine Government International Bond*	7.75%	01/08/2041	666,887	0.13
621,000	Uzbekneftegaz JSC*	4.75%	16/11/2028	523,857	0.11
7,776,600	Venezuela Government International Bond*	8.25%	13/10/2024	1,263,697	0.25
1,514,690	Zambia Government International Bond**	0.50%	31/12/2053	742,198	0.15
1,823,233	Zambia Government International Bond**	5.75%	30/06/2033	1,601,596	0.32
<b>Total United States Dollar</b>				<b>70,014,277</b>	<b>14.04</b>
<b>Uruguayan Peso</b>					
12,166,818	Uruguay Government International Bond*	8.25%	21/05/2031	289,245	0.06
138,000	Uruguay Government International Bond*	8.50%	15/03/2028	3,429	0.00
75,301,346	Uruguay Government International Bond*	9.75%	20/07/2033	1,932,420	0.39
<b>Total Uruguayan Peso</b>				<b>2,225,094</b>	<b>0.45</b>

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 61.91% (31 December 2023: 62.75%) (continued)</b>					
<b>Zambian Kwacha</b>					
39,014,000	Zambia Government Bond*	13.00%	25/01/2031	1,118,271	0.22
<b>Total Zambian Kwacha</b>				<b>1,118,271</b>	<b>0.22</b>
<b>Total Government Bonds</b>				<b>308,768,663</b>	<b>61.91</b>
Number of Shares	Security Description			Fair Value US\$	% of Net Assets
<b>Investment Funds 1.16% (31 December 2023: 2.72%)</b>					
<b>United States Dollar</b>					
555,447	Neuberger Berman China Bond Fund			5,809,975	1.16
<b>Total Investment Funds <sup>#</sup></b>				<b>5,809,975</b>	<b>1.16</b>
<b>Total Investments</b>				<b>468,310,818</b>	<b>93.90</b>

Forward Currency Contracts 0.49% (31 December 2023: 1.26%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
CLP 290,913,945	US\$ 307,660	12/07/2024	JPMorgan Chase Bank	1	495	0.00
COP 5,697,697,451	US\$ 1,357,962	02/08/2024	JPMorgan Chase Bank	1	9,054	0.00
€ 398,000	US\$ 425,892	02/07/2024	Barclays Bank Plc	1	665	0.00
€ 1,237,568	PLN 5,337,454	18/09/2024	BNP Paribas	1	5,021	0.00
€ 2,539,900	CZK 62,863,921	03/07/2024	BNP Paribas	1	32,135	0.01
€ 481,121	CZK 11,980,573	18/09/2024	Citibank NA	1	4,043	0.00
€ 1,079,691	US\$ 1,157,391	05/08/2024	Citibank NA	1	1,691	0.00
€ 2,499,158	HUF 977,201,928	08/07/2024	Citibank NA	2	27,917	0.01
€ 500,096	US\$ 534,602	03/07/2024	HSBC Bank Plc	1	1,400	0.00
€ 3,821,451	HUF 1,491,874,829	08/07/2024	JPMorgan Chase Bank	1	49,091	0.01
€ 1,442,355	US\$ 1,546,551	05/08/2024	JPMorgan Chase Bank	1	1,862	0.00
€ 3,466,725	US\$ 3,707,409	03/07/2024	JPMorgan Chase Bank	1	8,222	0.00
HUF 985,141,233	€ 2,474,133	08/07/2024	BNP Paribas	1	20,451	0.00
HUF 776,779,455	€ 1,952,412	09/09/2024	JPMorgan Chase Bank	1	3,097	0.00
IDR 5,000,240,000	US\$ 304,075	18/09/2024	State Street Bank and Trust Co	1	1,112	0.00
INR 106,212,688	US\$ 1,270,531	25/07/2024	Citibank NA	1	2,870	0.00
INR 223,348,248	US\$ 2,667,447	08/08/2024	Citibank NA	1	8,991	0.00
INR 113,085,555	US\$ 1,354,983	12/07/2024	Goldman Sachs International	1	1,461	0.00
MXN 229,071,414	US\$ 12,266,351	19/07/2024	BNP Paribas	2	228,064	0.05
MXN 12,948,476	US\$ 703,889	19/07/2024	UBS AG	1	2,370	0.00
NGN 637,021,586	US\$ 374,719	10/02/2025	Standard Chartered Bank	1	21,470	0.01
PLN 26,609,197	€ 6,118,698	18/09/2024	BNP Paribas	2	29,884	0.01
RON 34,079,364	€ 6,825,025	18/07/2024	JPMorgan Chase Bank	2	16,331	0.00
THB 48,006,238	US\$ 1,312,984	18/09/2024	Citibank NA	1	3,644	0.00
THB 48,131,016	US\$ 1,314,479	18/09/2024	JPMorgan Chase Bank	1	5,571	0.00

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts 0.49% (31 December 2023: 1.26%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
TRY 69,355,269	US\$ 1,483,902	24/03/2025	Goldman Sachs International	2	126,763	0.03
TRY 41,290,204	US\$ 984,272	09/01/2025	Goldman Sachs International	1	45,324	0.01
TRY 67,111,302	US\$ 1,470,771	27/05/2025	Goldman Sachs International	1	10,619	0.00
US\$ 4,336,778	€ 3,979,067	03/07/2024	Barclays Bank Plc	1	72,019	0.02
US\$ 45,558	CNY 327,942	19/09/2024	Barclays Bank Plc	1	360	0.00
US\$ 728,029	PEN 2,783,333	12/07/2024	Barclays Bank Plc	1	1,436	0.00
US\$ 4,702,385	IDR 76,433,135,694	18/09/2024	BNP Paribas	1	37,334	0.01
US\$ 293,920	CNY 2,126,980	19/07/2024	BNP Paribas	1	2,163	0.00
US\$ 1,436,155	THB 51,979,171	18/07/2024	BNP Paribas	1	17,875	0.00
US\$ 551,452	ZAR 10,108,633	22/08/2024	BNP Paribas	1	47	0.00
US\$ 1,396,929	MXN 25,450,987	19/07/2024	BNP Paribas	1	8,737	0.00
US\$ 9,604,765	COP 38,444,989,200	02/08/2024	Citibank NA	4	380,878	0.08
US\$ 1,466,398	NGN 1,771,409,359	26/07/2024	Citibank NA	1	294,328	0.06
US\$ 1,274,566	BRL 7,130,968	05/09/2024	Citibank NA	1	64	0.00
US\$ 205,555	KRW 280,818,621	19/09/2024	Citibank NA	1	902	0.00
US\$ 2,142,551	PEN 7,887,157	12/07/2024	Citibank NA	1	83,597	0.02
US\$ 4,497,261	€ 4,183,973	03/07/2024	Citibank NA	3	12,884	0.00
US\$ 2,585,936	CNY 18,429,966	02/01/2025	Citibank NA	1	123	0.00
US\$ 842,389	€ 774,000	02/07/2024	Deutsche Bank AG	1	12,854	0.00
US\$ 530,859	COP 2,061,505,884	02/08/2024	Goldman Sachs International	1	36,254	0.01
US\$ 2,664,035	CNY 19,259,170	19/07/2024	Goldman Sachs International	1	22,257	0.01
US\$ 1,333,202	PEN 5,091,683	12/07/2024	Goldman Sachs International	1	4,011	0.00
US\$ 368,969	BRL 2,009,026	05/09/2024	Goldman Sachs International	1	9,900	0.00
US\$ 1,245,968	THB 45,422,027	11/07/2024	HSBC Bank Plc	1	7,328	0.00
US\$ 1,988,597	BRL 10,777,796	05/09/2024	JPMorgan Chase Bank	2	62,305	0.01
US\$ 2,770,838	CLP 2,539,819,454	03/07/2024	JPMorgan Chase Bank	1	80,178	0.02
US\$ 407,117	€ 375,125	03/07/2024	JPMorgan Chase Bank	1	5,058	0.00
US\$ 612,533	NGN 788,943,062	10/02/2025	JPMorgan Chase Bank	1	121,858	0.03
US\$ 1,252,160	COP 4,964,173,972	02/08/2024	JPMorgan Chase Bank	1	61,134	0.01
US\$ 254,964	INR 21,272,328	18/09/2024	Standard Chartered Bank	1	398	0.00
US\$ 3,935,036	BRL 21,402,660	05/09/2024	Standard Chartered Bank	1	109,785	0.02
US\$ 19,153,343	€ 17,666,544	02/07/2024	Standard Chartered Bank	2	219,216	0.04
US\$ 518,284	CNY 3,733,046	19/09/2024	Standard Chartered Bank	1	3,786	0.00
US\$ 653,022	IDR 10,685,316,299	18/09/2024	State Street Bank and Trust Co	2	849	0.00
US\$ 337,694	ZAR 6,128,854	22/08/2024	State Street Bank and Trust Co	1	3,378	0.00
US\$ 517,199	CNY 3,745,722	19/09/2024	State Street Bank and Trust Co	1	953	0.00
US\$ 391,071	BRL 2,142,914	05/09/2024	State Street Bank and Trust Co	1	8,073	0.00
US\$ 272,763	THB 9,921,087	18/09/2024	UBS AG	1	665	0.00
US\$ 423,555	ZAR 7,686,503	22/08/2024	UBS AG	1	4,273	0.00
US\$ 510,632	€ 476,222	03/07/2024	UBS AG	1	218	0.00
ZAR 35,818,766	US\$ 1,946,989	22/08/2024	JPMorgan Chase Bank	1	6,849	0.00

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 0.49% (31 December 2023: 1.26%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 4,242,918	US\$ 2,807,428	13/09/2024	Citibank NA	1	31,658	0.01
AUD 37,190	US\$ 24,788	13/09/2024	Westpac Banking Corp	1	97	0.00
<i>EUR Hedged Classes</i>						
€ 75,423	US\$ 80,921	13/09/2024	Westpac Banking Corp	7	205	0.00
US\$ 6,001,254	€ 5,569,001	13/09/2024	Westpac Banking Corp	9	11,154	0.00
<i>GBP Hedged Classes</i>						
£ 7,078	US\$ 8,951	13/09/2024	Westpac Banking Corp	3	0	0.00
US\$ 382,798	£ 301,347	13/09/2024	Westpac Banking Corp	18	1,656	0.00
<i>NOK Hedged Classes</i>						
NOK 132,493	US\$ 12,447	13/09/2024	Goldman Sachs International	2	20	0.00
<i>SEK Hedged Classes</i>						
SEK 445	US\$ 43	13/09/2024	Westpac Banking Corp	2	0	0.00
US\$ 392,265	SEK 4,103,288	13/09/2024	Westpac Banking Corp	11	3,314	0.00
<i>SGD Hedged Classes</i>						
US\$ 29,670	SGD 39,959	13/09/2024	Westpac Banking Corp	3	81	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>oo</sup></b>					<b>2,412,130</b>	<b>0.49</b>

### Futures Contracts 0.07% (31 December 2023: 0.23%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
28	Euro-BOBL Future September 2024	33,910	0.01
183	South Korea 3-Year Bond Future September 2024	33,236	0.01
22	US Treasury 10-Year Note (CBT) Future September 2024	31,938	0.00
29	US Treasury 2-Year Note (CBT) Future September 2024	17,672	0.00
256	US Treasury 5-Year Note (CBT) Future September 2024	199,867	0.04
31	US Treasury Long Bond (CBT) Future September 2024	42,625	0.01
5	US Treasury Ultra Bond (CBT) Future September 2024	6,914	0.00
<b>Total Unrealised Gain on Futures Contracts <sup>o</sup></b>		<b>366,162</b>	<b>0.07</b>

### Interest Rate Swap Contracts 0.33% (31 December 2023: 0.50%)

Notional Amount	Expiration Date	Counterparty	Receive/(Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
CLP 3,154,502,226	05/06/2030	Chicago Mercantile Exchange <sup>1</sup>	Receive	2.33%	1D CLICP	504,390	0.10
MXN 80,184,016	31/08/2029	Chicago Mercantile Exchange <sup>1</sup>	Receive	6.92%	28D MXIBTIIIE	469,063	0.10
MXN 63,783,049	01/01/2032	Chicago Mercantile Exchange <sup>1</sup>	Receive	7.64%	28D MXIBTIIIE	335,382	0.07
BRL 17,142,169	04/01/2027	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	12.76%	1D BROIS	97,501	0.02
BRL 13,941,828	04/01/2027	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	12.67%	1D BROIS	69,574	0.01
BRL 9,439,141	04/01/2027	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	12.68%	1D BROIS	45,632	0.01
BRL 3,954,742	02/01/2031	LCH Clearnet Ltd <sup>1</sup>	Receive	11.45%	1D BROIS	34,811	0.01
BRL 3,909,270	04/01/2027	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	13.02%	1D BROIS	30,127	0.01

## Emerging Market Debt Blend - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

#### Interest Rate Swap Contracts 0.33% (31 December 2023: 0.50%) (continued)

	Notional Amount	Expiration Date	Counterparty	Receive / (Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
MXN	73,641,136	15/06/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	10.55%	28D MXIBTIE	19,045	0.00
MXN	37,047,081	20/03/2025	Chicago Mercantile Exchange <sup>1</sup>	Receive	10.05%	28D MXIBTIE	12,875	0.00
CZK	212,658,964	24/06/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	4.17%	6M PRIBOR	6,627	0.00
PLN	37,695,425	24/06/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	5.42%	6M WIBOR	4,198	0.00
CLP	1,943,584,284	16/05/2034	LCH Clearnet Ltd <sup>1</sup>	Receive	5.27%	1D CLICP	18	0.00
CLP	4,547,153,086	02/05/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	5.36%	1D CLICP	9	0.00
<b>Total Unrealised Gain on Interest Rate Swap Contracts</b> <sup>∞</sup>							<b>1,629,252</b>	<b>0.33</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

#### Credit Default Swap Contracts 0.10% (31 December 2023: 0.00%)

	Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Fair Value US\$	% of Net Assets
USD	16,226,262	20/06/2029	ICE Clear U.S. <sup>1</sup>	Buying default protection on CDX.EM.41.V1	518,443	0.10
<b>Total Fair Value on Credit Default Swap Contracts</b> <sup>∞</sup>					<b>518,443</b>	<b>0.10</b>

<sup>1</sup>Centrally cleared swap.

		Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>		<b>473,236,805</b>	<b>94.89</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (1.11%) (31 December 2023: (0.39%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
BRL 2,369,298	US\$ 447,137	05/09/2024	Citibank NA	1	(23,677)	(0.01)
BRL 26,781,112	US\$ 5,157,097	05/09/2024	Goldman Sachs International	1	(370,567)	(0.08)
BRL 4,928,114	US\$ 929,717	05/09/2024	JPMorgan Chase Bank	1	(48,926)	(0.01)
BRL 146,749,606	US\$ 28,194,239	04/09/2024	JPMorgan Chase Bank	1	(1,963,049)	(0.39)
CLP 4,340,581,053	US\$ 4,688,111	12/07/2024	Citibank NA	1	(90,286)	(0.02)
CNY 69,980,798	US\$ 9,702,611	19/09/2024	Barclays Bank Plc	2	(57,667)	(0.01)
CNY 9,777,676	US\$ 1,356,182	19/07/2024	BNP Paribas	1	(14,979)	(0.00)
CNY 1,382,587	US\$ 191,000	19/09/2024	Citibank NA	1	(448)	(0.00)
CNY 6,625,917	US\$ 915,742	19/07/2024	Citibank NA	1	(6,866)	(0.00)
CNY 3,955,562	US\$ 550,985	19/09/2024	Standard Chartered Bank	1	(5,818)	(0.00)
CNY 19,593,561	US\$ 2,727,761	19/07/2024	Standard Chartered Bank	1	(40,114)	(0.01)
COP 8,183,974,391	US\$ 1,995,590	02/08/2024	Citibank NA	1	(32,056)	(0.01)
CZK 62,863,921	€ 2,525,188	03/07/2024	Goldman Sachs International	1	(16,367)	(0.00)



## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (1.11%) (31 December 2023: (0.39%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
CZK 69,736,852	€ 2,820,145	18/09/2024	JPMorgan Chase Bank	1	(44,645)	(0.01)
CZK 12,166,306	€ 486,546	18/09/2024	Standard Chartered Bank	1	(1,917)	(0.00)
€ 619,729	RON 3,097,339	18/07/2024	BNP Paribas	1	(2,096)	(0.00)
€ 2,824,685	HUF 1,129,630,896	09/09/2024	BNP Paribas	2	(20,214)	(0.01)
€ 366,520	CZK 9,199,415	18/09/2024	Citibank NA	1	(31)	(0.00)
€ 981,508	RON 4,907,118	18/07/2024	Citibank NA	1	(3,674)	(0.00)
€ 3,378,313	US\$ 3,655,805	03/07/2024	Citibank NA	3	(34,933)	(0.01)
€ 727,835	PLN 3,175,230	18/09/2024	HSBC Bank Plc	1	(6,039)	(0.00)
€ 2,298,182	RON 11,489,510	18/07/2024	JPMorgan Chase Bank	1	(8,515)	(0.00)
€ 2,787,171	US\$ 3,034,461	02/07/2024	JPMorgan Chase Bank	1	(47,309)	(0.01)
€ 2,765,528	US\$ 2,995,043	03/07/2024	JPMorgan Chase Bank	4	(30,954)	(0.01)
€ 2,899,227	PLN 12,638,876	18/09/2024	JPMorgan Chase Bank	1	(21,769)	(0.01)
€ 420,316	RON 2,094,654	18/07/2024	Standard Chartered Bank	1	(121)	(0.00)
€ 261,307	PLN 1,136,768	18/09/2024	State Street Bank and Trust Co	1	(1,373)	(0.00)
HUF 987,472,399	€ 2,535,756	08/07/2024	BNP Paribas	2	(39,287)	(0.01)
HUF 752,985,122	€ 1,914,485	09/09/2024	BNP Paribas	1	(20,527)	(0.01)
HUF 496,463,125	€ 1,288,599	08/07/2024	Citibank NA	1	(34,459)	(0.01)
HUF 494,697,488	€ 1,257,481	09/09/2024	Citibank NA	1	(13,162)	(0.00)
IDR 6,597,171,200	US\$ 404,189	18/09/2024	Citibank NA	1	(1,534)	(0.00)
INR 192,018,029	US\$ 2,298,311	18/09/2024	Citibank NA	1	(428)	(0.00)
INR 222,382,441	US\$ 2,668,642	30/07/2024	Citibank NA	1	(2,950)	(0.00)
KRW 3,486,201,023	US\$ 2,532,987	05/07/2024	JPMorgan Chase Bank	1	(1,356)	(0.00)
MXN 24,269,729	US\$ 1,324,820	19/07/2024	Citibank NA	1	(1,058)	(0.00)
MYR 21,953,170	US\$ 4,675,995	18/09/2024	BNP Paribas	3	(7,491)	(0.00)
MYR 4,851,242	US\$ 1,033,366	18/09/2024	HSBC Bank Plc	1	(1,714)	(0.00)
NGN 1,759,348,700	US\$ 1,414,781	26/07/2024	Citibank NA	2	(250,690)	(0.05)
NGN 969,811,532	US\$ 584,224	20/05/2025	Citibank NA	1	(198)	(0.00)
NGN 901,290,750	US\$ 553,797	20/05/2025	JPMorgan Chase Bank	2	(11,035)	(0.00)
NGN 1,545,296,919	US\$ 1,015,297	10/02/2025	JPMorgan Chase Bank	2	(54,216)	(0.01)
THB 103,767,368	US\$ 2,859,355	18/09/2024	BNP Paribas	1	(13,412)	(0.00)
THB 49,614,826	US\$ 1,375,537	18/07/2024	BNP Paribas	1	(21,770)	(0.01)
THB 288,814,679	US\$ 7,952,156	18/09/2024	Goldman Sachs International	5	(31,070)	(0.01)
THB 24,051,890	US\$ 670,397	18/09/2024	JPMorgan Chase Bank	1	(10,745)	(0.00)
THB 93,390,631	US\$ 2,574,028	18/09/2024	Standard Chartered Bank	1	(12,679)	(0.00)
THB 9,814,771	US\$ 270,625	04/09/2024	Standard Chartered Bank	1	(1,736)	(0.00)
THB 49,740,034	US\$ 1,360,698	11/07/2024	Standard Chartered Bank	1	(4,307)	(0.00)
US\$ 2,586,504	CNY 18,739,804	08/10/2024	Barclays Bank Plc	1	(254)	(0.00)
US\$ 880,096	THB 32,200,743	18/09/2024	BNP Paribas	1	(3,048)	(0.00)
US\$ 637,679	CNY 4,627,213	19/09/2024	BNP Paribas	1	(56)	(0.00)
US\$ 6,591,198	INR 551,956,921	18/09/2024	BNP Paribas	3	(14,081)	(0.00)
US\$ 311,128	COP 1,313,223,450	02/08/2024	BNP Paribas	1	(3,947)	(0.00)

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (1.11%) (31 December 2023: (0.39%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
US\$ 1,317,273	TWD 42,731,156	01/10/2024	BNP Paribas	1	(4,069)	(0.00)
US\$ 522,622	€ 488,531	03/07/2024	Citibank NA	1	(985)	(0.00)
US\$ 1,838,895	ZAR 34,410,319	22/08/2024	Goldman Sachs International	1	(38,115)	(0.01)
US\$ 848,461	INR 70,985,646	18/09/2024	Goldman Sachs International	2	(1,025)	(0.00)
US\$ 1,399,055	THB 51,174,619	04/09/2024	Goldman Sachs International	1	(2,945)	(0.00)
US\$ 424,509	TRY 19,185,704	24/03/2025	Goldman Sachs International	1	(21,048)	(0.01)
US\$ 1,381,964	THB 50,569,521	04/09/2024	HSBC Bank Plc	1	(3,458)	(0.00)
US\$ 659,770	PHP 38,895,157	18/09/2024	JPMorgan Chase Bank	1	(5,302)	(0.00)
US\$ 1,300,732	TWD 42,191,831	01/10/2024	JPMorgan Chase Bank	1	(3,934)	(0.00)
US\$ 260,148	TRY 10,505,056	09/01/2025	JPMorgan Chase Bank	1	(1,801)	(0.00)
US\$ 4,577,315	ZAR 86,093,281	22/08/2024	JPMorgan Chase Bank	1	(118,892)	(0.02)
US\$ 2,947,785	CLP 2,795,879,615	12/07/2024	JPMorgan Chase Bank	1	(13,792)	(0.00)
US\$ 3,713,169	€ 3,466,725	05/08/2024	JPMorgan Chase Bank	1	(8,469)	(0.00)
US\$ 649,897	€ 607,744	03/07/2024	JPMorgan Chase Bank	2	(1,483)	(0.00)
US\$ 1,357,140	INR 113,502,499	12/07/2024	Standard Chartered Bank	1	(4,305)	(0.00)
US\$ 1,381,942	INR 115,685,715	08/08/2024	Standard Chartered Bank	1	(4,348)	(0.00)
US\$ 2,663,390	THB 97,785,286	19/07/2024	Standard Chartered Bank	1	(4,957)	(0.00)
US\$ 1,378,663	INR 115,327,210	25/07/2024	Standard Chartered Bank	1	(4,013)	(0.00)
US\$ 10,548,527	€ 9,819,163	18/09/2024	Standard Chartered Bank	1	(15,586)	(0.00)
US\$ 793,833	INR 66,443,635	18/09/2024	Standard Chartered Bank	1	(1,300)	(0.00)
US\$ 2,894,049	PHP 170,524,864	18/09/2024	Standard Chartered Bank	1	(21,774)	(0.01)
US\$ 1,485,289	THB 54,368,995	04/09/2024	Standard Chartered Bank	1	(4,225)	(0.00)
US\$ 669,583	IDR 10,985,862,612	18/09/2024	State Street Bank and Trust Co	1	(933)	(0.00)
US\$ 3,897,301	COP 16,269,439,470	02/08/2024	State Street Bank and Trust Co	1	(6,133)	(0.00)
US\$ 707,436	MXN 13,079,086	19/07/2024	State Street Bank and Trust Co	2	(5,946)	(0.00)
ZAR 36,713,684	US\$ 2,013,963	22/08/2024	BNP Paribas	2	(11,309)	(0.00)
ZAR 29,877,367	US\$ 1,639,327	22/08/2024	Morgan Stanley	1	(9,580)	(0.00)
<i>EUR Hedged Classes</i>						
€ 1,871,640	US\$ 2,031,370	13/09/2024	Citibank NA	2	(18,207)	(0.01)
€ 174,273,138	US\$ 189,114,238	13/09/2024	UBS AG	2	(1,663,501)	(0.33)
€ 533,453	US\$ 574,670	13/09/2024	Westpac Banking Corp	6	(880)	(0.00)
US\$ 66,416	€ 61,777	13/09/2024	Westpac Banking Corp	5	(31)	(0.00)
<i>GBP Hedged Classes</i>						
£ 147	US\$ 187	13/09/2024	Citibank NA	1	(1)	(0.00)
£ 115,746	US\$ 147,149	13/09/2024	Goldman Sachs International	1	(754)	(0.00)
£ 5,853,993	US\$ 7,460,838	13/09/2024	UBS AG	2	(56,747)	(0.01)
£ 174	US\$ 222	13/09/2024	Westpac Banking Corp	4	(2)	(0.00)
US\$ 121,136	£ 95,884	13/09/2024	Westpac Banking Corp	2	(138)	(0.00)
<i>NOK Hedged Classes</i>						
US\$ 151	NOK 1,605	13/09/2024	Goldman Sachs International	1	0	(0.00)

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (1.11%) (31 December 2023: (0.39%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>SEK Hedged Classes</i>						
SEK 16,048,381	US\$ 1,533,422	13/09/2024	Westpac Banking Corp	4	(12,199)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 2,075,590	US\$ 1,543,710	13/09/2024	Westpac Banking Corp	5	(6,771)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(5,530,578)</b>	<b>(1.11)</b>

### Futures Contracts (0.03%) (31 December 2023: (0.19%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(48)	Euro-Bund Future September 2024	(62,762)	(0.01)
(26)	Euro-Buxl 30-Year Bond Future September 2024	(38,261)	(0.01)
(64)	US Treasury 10-Year Note (CBT) Future September 2024	(8,062)	(0.00)
(19)	US Treasury Long Bond (CBT) Future September 2024	(25,531)	(0.01)
(13)	US Treasury Ultra Bond (CBT) Future September 2024	(17,900)	(0.00)
<b>Total Unrealised Loss on Futures Contracts <sup>*</sup></b>		<b>(152,516)</b>	<b>(0.03)</b>

### Interest Rate Swap Contracts (0.85%) (31 December 2023: (1.10%))

	Notional Amount	Expiration Date	Counterparty	Receive/(Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
CLP	1,516,255,404	24/10/2033	LCH Clearnet Ltd <sup>1</sup>	Receive	6.12%	1D CLICP	(97)	(0.00)
BRL	6,223,411	04/01/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	11.82%	1D BROIS	(454)	(0.00)
HUF	107,758,564	21/03/2029	LCH Clearnet Ltd <sup>1</sup>	(Pay)	6.18%	6M BUBOR	(1,480)	(0.00)
CZK	38,973,088	24/06/2034	LCH Clearnet Ltd <sup>1</sup>	Receive	3.93%	6M PRIBOR	(2,860)	(0.00)
MXN	24,807,076	28/05/2029	LCH Clearnet Ltd <sup>1</sup>	(Pay)	9.49%	28D MXIBTIIE	(2,938)	(0.00)
PLN	7,204,756	24/06/2034	LCH Clearnet Ltd <sup>1</sup>	Receive	5.20%	6M WIBOR	(10,636)	(0.00)
MXN	45,745,846	13/05/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	9.69%	28D MXIBTIIE	(14,898)	(0.00)
MXN	18,899,906	10/02/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	9.26%	28D MXIBTIIE	(17,843)	(0.00)
MXN	29,184,713	30/10/2028	LCH Clearnet Ltd <sup>1</sup>	(Pay)	9.26%	28D MXIBTIIE	(20,041)	(0.00)
CLP	2,479,849,388	14/09/2024	Chicago Mercantile Exchange <sup>1</sup>	Receive	9.80%	1D CLICP	(22,706)	(0.00)
PLN	14,512,475	13/06/2029	LCH Clearnet Ltd <sup>1</sup>	Receive	5.15%	6M WIBOR	(23,631)	(0.01)
MXN	9,645,130	08/12/2025	LCH Clearnet Ltd <sup>1</sup>	(Pay)	6.21%	28D MXIBTIIE	(30,935)	(0.01)
MXN	17,665,108	26/02/2029	LCH Clearnet Ltd <sup>1</sup>	(Pay)	8.71%	28D MXIBTIIE	(31,692)	(0.01)
MXN	27,580,600	17/08/2028	LCH Clearnet Ltd <sup>1</sup>	(Pay)	8.94%	28D MXIBTIIE	(36,542)	(0.01)
MXN	27,580,600	17/08/2028	LCH Clearnet Ltd <sup>1</sup>	(Pay)	8.91%	28D MXIBTIIE	(38,096)	(0.01)
CLP	2,698,258,379	13/04/2025	Chicago Mercantile Exchange <sup>1</sup>	Receive	7.51%	1D CLICP	(42,986)	(0.01)
MXN	29,276,180	08/10/2038	LCH Clearnet Ltd <sup>1</sup>	Receive	9.77%	28D MXIBTIIE	(44,948)	(0.01)
BRL	11,374,085	04/01/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	10.83%	1D BROIS	(46,916)	(0.01)
BRL	13,598,480	04/01/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	10.93%	1D BROIS	(49,816)	(0.01)
CZK	73,484,426	08/02/2029	LCH Clearnet Ltd <sup>1</sup>	(Pay)	3.50%	6M PRIBOR	(52,473)	(0.01)
BRL	19,663,289	02/01/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	10.59%	1D BROIS	(59,490)	(0.01)
MXN	28,121,151	07/01/2028	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	8.04%	28D MXIBTIIE	(79,227)	(0.02)

## Emerging Market Debt Blend - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Interest Rate Swap Contracts (0.85%) (31 December 2023: (1.10%)) (continued)

	Notional Amount	Expiration Date	Counterparty	Receive / (Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
BRL	8,384,051	04/01/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	6.12%	1D BROIS	(79,863)	(0.02)
BRL	9,258,622	04/01/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	9.69%	1D BROIS	(94,907)	(0.02)
MXN	56,934,366	09/03/2029	LCH Clearnet Ltd <sup>1</sup>	(Pay)	8.77%	28D MXIBTIIE	(95,136)	(0.02)
MXN	54,330,570	03/02/2028	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	8.58%	28D MXIBTIIE	(105,363)	(0.02)
BRL	34,632,671	02/01/2026	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	11.57%	1D BROIS	(117,365)	(0.02)
MXN	63,984,030	27/05/2027	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	8.58%	28D MXIBTIIE	(119,071)	(0.02)
BRL	22,544,996	04/01/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	10.55%	1D BROIS	(120,657)	(0.02)
MXN	37,080,494	05/03/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	6.17%	28D MXIBTIIE	(134,362)	(0.03)
CLP	3,115,406,937	23/06/2025	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	1.16%	1D CLICP	(137,804)	(0.03)
CLP	3,388,538,669	17/06/2025	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	1.36%	1D CLICP	(140,844)	(0.03)
CLP	1,254,313,506	23/01/2030	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	3.06%	1D CLICP	(142,690)	(0.03)
BRL	11,917,471	02/01/2029	LCH Clearnet Ltd <sup>1</sup>	(Pay)	10.29%	1D BROIS	(170,796)	(0.03)
MXN	47,500,000	18/06/2026	JPMorgan Chase Bank	(Pay)	6.13%	28D MXIBTIIE	(194,308)	(0.04)
BRL	8,615,804	02/01/2031	LCH Clearnet Ltd <sup>1</sup>	(Pay)	10.43%	1D BROIS	(204,115)	(0.04)
CLP	1,377,149,008	24/08/2030	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	2.15%	1D CLICP	(241,849)	(0.05)
MXN	60,000,000	16/09/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	6.38%	28D MXIBTIIE	(248,878)	(0.05)
BRL	29,000,000	04/01/2027	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	7.67%	1D BROIS	(1,242,347)	(0.25)
<b>Total Unrealised Loss on Interest Rate Swap Contracts<sup>∞</sup></b>							<b>(4,221,060)</b>	<b>(0.85)</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(9,904,154)</b>	<b>(1.99)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>463,332,651</b>	<b>92.90</b>
<b>Other Net Assets</b>	<b>35,381,258</b>	<b>7.10</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>498,713,909</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	347,015,628	67.03
** Transferable securities and/or money market instruments dealt in on a regulated market	115,485,215	22.30
μ Investment funds	5,809,975	1.12
± Financial derivative instruments traded on a regulated market	213,646	0.04
∞ Financial derivative instruments that are traded OTC and centrally cleared	(5,191,813)	(1.00)
<b>Total Investments</b>	<b>463,332,651</b>	<b>89.49</b>

## Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 17.44% (31 December 2023: 14.20%)</b>					
<b>Colombian Peso</b>					
186,000,000	Asian Development Bank*	11.20%	31/01/2025	44,712	0.07
338,000,000	Asian Development Bank*	12.75%	03/03/2025	82,462	0.13
205,000,000	Asian Development Bank*	13.00%	07/03/2025	49,956	0.08
270,000,000	International Finance Corp*	0.00%	16/08/2028	44,085	0.07
<b>Total Colombian Peso</b>				<b>221,215</b>	<b>0.35</b>
<b>Euro</b>					
100,000	Banque Ouest Africaine de Developpement*	2.75%	22/01/2033	86,441	0.13
<b>Total Euro</b>				<b>86,441</b>	<b>0.13</b>
<b>Indian Rupee</b>					
36,800,000	Asian Infrastructure Investment Bank*	6.65%	30/06/2033	424,032	0.67
<b>Total Indian Rupee</b>				<b>424,032</b>	<b>0.67</b>
<b>Mexican Peso</b>					
1,000,000	Asian Development Bank*	0.00%	20/04/2043	9,325	0.01
3,000,000	Asian Infrastructure Investment Bank*	0.00%	08/02/2038	43,714	0.07
<b>Total Mexican Peso</b>				<b>53,039</b>	<b>0.08</b>
<b>United States Dollar</b>					
200,000	Abu Dhabi Commercial Bank PJSC*	3.50%	31/03/2027	191,477	0.30
200,000	Abu Dhabi Crude Oil Pipeline LLC*	4.60%	02/11/2047	179,556	0.28
200,000	African Export-Import Bank*	2.63%	17/05/2026	187,696	0.30
200,000	African Export-Import Bank*	3.80%	17/05/2031	171,338	0.27
200,000	African Export-Import Bank*	3.99%	21/09/2029	179,772	0.28
206,000	Antofagasta Plc**	6.25%	02/05/2034	213,483	0.34
200,000	Banco de Credito e Inversiones SA*	3.50%	12/10/2027	188,869	0.30
880,000	Banque Ouest Africaine de Developpement*	4.70%	22/10/2031	770,780	1.22
205,000	Banque Ouest Africaine de Developpement*	5.00%	27/07/2027	196,230	0.31
200,000	Cencosud SA*	4.38%	17/07/2027	192,393	0.30
300,000	Corp Nacional del Cobre de Chile*	3.15%	14/01/2030	266,773	0.42
200,000	Corp Nacional del Cobre de Chile*	3.70%	30/01/2050	137,884	0.22
710,000	Corp Nacional del Cobre de Chile*	5.95%	08/01/2034	711,660	1.12
200,000	DIB Sukuk Ltd*	4.80%	16/08/2028	197,217	0.31
400,000	DP World Ltd*	6.85%	02/07/2037	433,908	0.68
240,000	Emirates NBD Bank PJSC*	5.88%	11/10/2028	247,780	0.39
436,000	Empresa de los Ferrocarriles del Estado*	3.83%	14/09/2061	289,237	0.46

## Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 17.44% (31 December 2023: 14.20%) (continued)</b>					
<b>United States Dollar (continued)</b>					
200,000	Empresa de Transmision Electrica SA*	5.13%	02/05/2049	145,326	0.23
200,000	ENN Energy Holdings Ltd**	2.63%	17/09/2030	173,939	0.28
325,000	First Abu Dhabi Bank PJSC*	5.00%	28/02/2029	323,249	0.51
203,000	First Abu Dhabi Bank PJSC*	5.13%	13/10/2027	203,176	0.32
200,000	Gabon Blue Bond Master Trust Series 2**	6.10%	01/08/2038	200,099	0.32
600,000	Indian Railway Finance Corp Ltd*	3.57%	21/01/2032	534,399	0.84
400,000	LG Chem Ltd*	2.38%	07/07/2031	331,607	0.52
200,000	MDGH GMTN RSC Ltd*	2.50%	03/06/2031	171,166	0.27
200,000	MDGH GMTN RSC Ltd*	3.38%	28/03/2032	179,366	0.28
600,000	Metropolitan Bank & Trust Co*	5.50%	06/03/2034	597,369	0.94
200,000	MTR Corp Ltd**	1.63%	19/08/2030	167,470	0.26
292,000	NBK SPC Ltd*	1.63%	15/09/2027	268,822	0.42
200,000	NBK Tier 1 Ltd*	3.63%	29/12/2049	185,375	0.29
200,000	Ooredoo International Finance Ltd*	2.63%	08/04/2031	172,462	0.27
400,000	Shinhan Bank Co Ltd*	4.00%	23/04/2029	374,917	0.59
200,000	Shinhan Financial Group Co Ltd*	3.34%	05/02/2030	197,163	0.31
200,000	Sigma Finance Netherlands BV*	4.88%	27/03/2028	196,162	0.31
200,000	SK Hynix Inc**	6.50%	17/01/2033	210,902	0.33
600,000	Tencent Holdings Ltd*	3.24%	03/06/2050	393,174	0.62
220,000	TSMC Arizona Corp*	3.25%	25/10/2051	163,080	0.26
400,000	UltraTech Cement Ltd*	2.80%	16/02/2031	339,074	0.54
<b>Total United States Dollar</b>				<b>10,284,350</b>	<b>16.21</b>
<b>Total Corporate Bonds</b>				<b>11,069,077</b>	<b>17.44</b>
<b>Government Bonds 77.71% (31 December 2023: 74.18%)</b>					
<b>Chilean Peso</b>					
37,575,610	Bonos de la Tesoreria de la Republica*	1.90%	01/09/2030	37,740	0.06
75,000,000	Bonos de la Tesoreria de la Republica en pesos*	2.30%	01/10/2028	69,464	0.11
55,000,000	Bonos de la Tesoreria de la Republica en pesos*	2.80%	01/10/2033	45,049	0.07
40,000,000	Bonos de la Tesoreria de la Republica en pesos*	4.50%	01/03/2026	42,849	0.07
160,000,000	Bonos de la Tesoreria de la Republica en pesos*	4.70%	01/09/2030	161,021	0.25
35,000,000	Bonos de la Tesoreria de la Republica en pesos*	5.00%	01/03/2035	34,470	0.06
45,000,000	Bonos de la Tesoreria de la Republica en pesos*	6.00%	01/04/2033	48,134	0.08
20,000,000	Bonos de la Tesoreria de la Republica en pesos*	6.00%	01/01/2043	21,626	0.03
40,000,000	Bonos de la Tesoreria de la Republica en pesos*	7.00%	01/05/2034	45,576	0.07
<b>Total Chilean Peso</b>				<b>505,929</b>	<b>0.80</b>

## Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 17.44% (31 December 2023: 14.20%) (continued)</b>					
<b>Colombian Peso</b>					
294,100,000	Colombian TES <sup>*</sup>	5.75%	03/11/2027	62,860	0.10
634,100,000	Colombian TES <sup>*</sup>	6.00%	28/04/2028	134,062	0.21
1,883,100,000	Colombian TES <sup>*</sup>	7.00%	26/03/2031	382,774	0.60
1,452,700,000	Colombian TES <sup>*</sup>	7.00%	30/06/2032	284,484	0.45
335,400,000	Colombian TES <sup>*</sup>	7.25%	18/10/2034	63,664	0.10
1,209,700,000	Colombian TES <sup>*</sup>	7.75%	18/09/2030	259,228	0.41
154,900,000	Colombian TES <sup>*</sup>	9.25%	28/05/2042	31,190	0.05
849,700,000	Colombian TES <sup>*</sup>	13.25%	09/02/2033	233,341	0.37
<b>Total Colombian Peso</b>				<b>1,451,603</b>	<b>2.29</b>
<b>Czech Koruna</b>					
2,810,000	Czech Republic Government Bond <sup>*</sup>	0.05%	29/11/2029	97,568	0.15
3,010,000	Czech Republic Government Bond <sup>*</sup>	0.25%	10/02/2027	116,839	0.18
3,080,000	Czech Republic Government Bond <sup>*</sup>	0.95%	15/05/2030	110,934	0.18
9,220,000	Czech Republic Government Bond <sup>*</sup>	1.20%	13/03/2031	329,868	0.52
680,000	Czech Republic Government Bond <sup>*</sup>	1.50%	24/04/2040	19,962	0.03
2,550,000	Czech Republic Government Bond <sup>*</sup>	1.75%	23/06/2032	92,130	0.15
1,870,000	Czech Republic Government Bond <sup>*</sup>	1.95%	30/07/2037	62,002	0.10
3,410,000	Czech Republic Government Bond <sup>*</sup>	2.00%	13/10/2033	122,449	0.19
5,790,000	Czech Republic Government Bond <sup>*</sup>	2.75%	23/07/2029	233,828	0.37
720,000	Czech Republic Government Bond <sup>*</sup>	4.20%	04/12/2036	30,760	0.05
490,000	Czech Republic Government Bond <sup>*</sup>	5.00%	30/09/2030	22,071	0.03
590,000	Czech Republic Government Bond <sup>*</sup>	5.50%	12/12/2028	26,768	0.04
130,000	Czech Republic Government Bond <sup>*</sup>	6.20%	16/06/2031	6,287	0.01
<b>Total Czech Koruna</b>				<b>1,271,466</b>	<b>2.00</b>
<b>Euro</b>					
500,000	Bank Gospodarstwa Krajowego <sup>*</sup>	4.00%	13/03/2032	536,468	0.85
410,000	Bank Gospodarstwa Krajowego <sup>*</sup>	5.13%	22/02/2033	475,431	0.75
200,000	Bulgaria Government International Bond <sup>*</sup>	4.13%	23/09/2029	219,827	0.35
233,000	Bulgaria Government International Bond <sup>*</sup>	4.38%	13/05/2031	259,310	0.41
180,000	Bulgaria Government International Bond <sup>*</sup>	4.50%	27/01/2033	200,818	0.32
750,000	Chile Government International Bond <sup>*</sup>	0.83%	02/07/2031	666,469	1.05
648,092	Chile Government International Bond <sup>*</sup>	4.13%	05/07/2034	704,664	1.11
750,000	Indonesia Government International Bond <sup>*</sup>	0.90%	14/02/2027	744,405	1.17
2,210,000	Indonesia Government International Bond <sup>*</sup>	1.40%	30/10/2031	2,004,400	3.16
400,000	Kazakhstan Government International Bond <sup>*</sup>	0.60%	30/09/2026	402,626	0.63
1,000,000	Kazakhstan Government International Bond <sup>*</sup>	1.50%	30/09/2034	899,481	1.42

## Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 17.44% (31 December 2023: 14.20%) (continued)</b>					
<b>Euro (continued)</b>					
940,000	Kazakhstan Government International Bond*	2.38%	09/11/2028	976,659	1.54
350,000	Latvia Government International Bond*	0.25%	23/01/2030	313,861	0.49
250,000	Lithuania Government International Bond*	2.13%	01/06/2032	243,237	0.38
100,000	Philippine Government International Bond*	1.20%	28/04/2033	86,725	0.14
1,050,000	Philippine Government International Bond*	1.75%	28/04/2041	804,000	1.27
276,000	Republic of Poland Government International Bond*	4.25%	14/02/2043	301,131	0.47
637,000	Romanian Government International Bond*	2.00%	14/04/2033	513,365	0.81
500,000	Romanian Government International Bond*	2.12%	16/07/2031	432,250	0.68
300,000	Romanian Government International Bond**	3.38%	08/02/2038	245,696	0.39
1,825,000	Romanian Government International Bond*	3.75%	07/02/2034	1,681,095	2.65
633,000	Romanian Government International Bond*	3.88%	29/10/2035	573,234	0.90
136,000	Romanian Government International Bond*	5.63%	22/02/2036	142,082	0.22
247,000	Romanian Government International Bond*	6.38%	18/09/2033	275,571	0.43
<b>Total Euro</b>				<b>13,702,805</b>	<b>21.59</b>
<b>Hungarian Forint</b>					
18,430,000	Hungary Government Bond*	2.25%	20/04/2033	35,369	0.06
41,970,000	Hungary Government Bond*	3.00%	21/08/2030	93,145	0.15
12,620,000	Hungary Government Bond*	3.25%	22/10/2031	27,537	0.04
143,260,000	Hungary Government Bond*	4.50%	23/03/2028	361,648	0.57
30,280,000	Hungary Government Bond*	4.50%	27/05/2032	70,847	0.11
40,630,000	Hungary Government Bond*	4.75%	24/11/2032	96,151	0.15
27,140,000	Hungary Government Bond*	5.50%	24/06/2025	72,961	0.12
63,080,000	Hungary Government Bond*	6.75%	22/10/2028	171,545	0.27
<b>Total Hungarian Forint</b>				<b>929,203</b>	<b>1.47</b>
<b>Indian Rupee</b>					
9,100,000	International Bank for Reconstruction & Development*	6.50%	17/04/2030	106,353	0.17
19,800,000	International Bank for Reconstruction & Development*	6.75%	13/07/2029	234,343	0.37
<b>Total Indian Rupee</b>				<b>340,696</b>	<b>0.54</b>
<b>Indonesian Rupiah</b>					
4,000,000,000	Indonesia Treasury Bond*	5.13%	15/04/2027	234,780	0.37
1,050,000,000	Indonesia Treasury Bond*	5.50%	15/04/2026	62,927	0.10
300,000,000	Indonesia Treasury Bond*	6.25%	15/06/2036	17,101	0.03
7,512,000,000	Indonesia Treasury Bond*	6.38%	15/08/2028	451,559	0.71
2,700,000,000	Indonesia Treasury Bond*	6.38%	15/04/2032	158,716	0.25
300,000,000	Indonesia Treasury Bond*	6.38%	15/07/2037	17,152	0.03



## Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 77.71% (31 December 2023: 74.18%) (continued)</b>					
<b>Indonesian Rupiah (continued)</b>					
5,406,000,000	Indonesia Treasury Bond*	6.50%	15/02/2031	319,712	0.50
186,000,000	Indonesia Treasury Bond*	6.63%	15/05/2033	10,986	0.02
8,010,000,000	Indonesia Treasury Bond*	6.63%	15/02/2034	474,413	0.75
9,889,000,000	Indonesia Treasury Bond*	6.88%	15/04/2029	602,481	0.95
300,000,000	Indonesia Treasury Bond*	7.00%	15/05/2027	18,504	0.03
8,726,000,000	Indonesia Treasury Bond*	7.00%	15/02/2033	530,248	0.84
5,270,000,000	Indonesia Treasury Bond*	7.13%	15/06/2038	322,366	0.51
1,109,000,000	Indonesia Treasury Bond*	7.13%	15/06/2042	67,375	0.11
2,338,000,000	Indonesia Treasury Bond*	7.13%	15/06/2043	142,929	0.22
3,550,000,000	Indonesia Treasury Bond*	7.50%	15/06/2035	224,080	0.35
1,391,000,000	Indonesia Treasury Bond*	7.50%	15/04/2040	88,031	0.14
222,000,000	Indonesia Treasury Bond*	8.25%	15/05/2036	14,801	0.02
100,000,000	Indonesia Treasury Bond*	8.38%	15/03/2034	6,673	0.01
131,000,000	Indonesia Treasury Bond*	8.38%	15/04/2039	8,931	0.01
<b>Total Indonesian Rupiah</b>				<b>3,773,765</b>	<b>5.95</b>
<b>Malaysian Ringgit</b>					
645,000	Malaysia Government Bond**	2.63%	15/04/2031	127,153	0.20
588,000	Malaysia Government Bond**	3.52%	20/04/2028	124,244	0.20
570,000	Malaysia Government Bond**	3.58%	15/07/2032	118,568	0.19
923,000	Malaysia Government Bond**	3.76%	22/05/2040	188,771	0.30
265,000	Malaysia Government Bond**	3.83%	05/07/2034	55,996	0.09
450,000	Malaysia Government Bond**	3.90%	16/11/2027	96,417	0.15
400,000	Malaysia Government Bond**	4.07%	15/06/2050	82,746	0.13
350,000	Malaysia Government Bond**	4.25%	31/05/2035	76,135	0.12
850,000	Malaysia Government Bond**	4.50%	30/04/2029	186,840	0.29
900,000	Malaysia Government Bond**	4.50%	15/04/2030	198,049	0.31
1,016,000	Malaysia Government Bond**	4.64%	07/11/2033	228,126	0.36
1,791,000	Malaysia Government Bond**	4.70%	15/10/2042	408,279	0.64
420,000	Malaysia Government Bond**	4.76%	07/04/2037	95,800	0.15
688,000	Malaysia Government Bond**	4.89%	08/06/2038	159,674	0.25
447,000	Malaysia Government Investment Issue**	4.66%	31/03/2038	101,488	0.16
<b>Total Malaysian Ringgit</b>				<b>2,248,286</b>	<b>3.54</b>
<b>Mexican Peso</b>					
3,290,000	Mexican Bonos*	5.50%	04/03/2027	159,925	0.25
7,916,000	Mexican Bonos*	7.50%	03/06/2027	402,988	0.64
4,150,000	Mexican Bonos*	7.50%	26/05/2033	195,484	0.31

## Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 77.71% (31 December 2023: 74.18%) (continued)</b>					
<b>Mexican Peso (continued)</b>					
18,635,900	Mexican Bonos*	7.75%	29/05/2031	909,246	1.43
5,919,800	Mexican Bonos*	7.75%	13/11/2042	261,057	0.41
8,360,000	Mexican Bonos*	8.00%	24/05/2035	398,594	0.63
1,503,800	Mexican Bonos*	8.00%	07/11/2047	67,212	0.11
17,421,400	Mexican Bonos*	8.50%	31/05/2029	897,399	1.41
<b>Total Mexican Peso</b>				<b>3,291,905</b>	<b>5.19</b>
<b>Peruvian Sol</b>					
199,000	Peru Government Bond*	5.35%	12/08/2040	41,953	0.07
86,000	Peru Government Bond*	5.40%	12/08/2034	19,757	0.03
1,003,000	Peru Government Bond*	5.94%	12/02/2029	263,484	0.42
524,000	Peru Government Bond*	6.15%	12/08/2032	131,879	0.21
278,000	Peru Government Bond*	7.30%	12/08/2033	74,503	0.12
56,000	Peruvian Government International Bond*	5.40%	12/08/2034	12,865	0.02
565,000	Peruvian Government International Bond**	6.90%	12/08/2037	141,293	0.22
365,000	Peruvian Government International Bond*	6.95%	12/08/2031	97,738	0.15
150,000	Peruvian Government International Bond**	7.60%	12/08/2039	39,693	0.06
<b>Total Peruvian Sol</b>				<b>823,165</b>	<b>1.30</b>
<b>Philippine Peso</b>					
6,080,000	Philippine Government Bond*	6.25%	25/01/2034	101,471	0.16
2,720,000	Philippine Government Bond*	6.63%	17/08/2033	46,440	0.07
4,560,000	Philippine Government Bond*	6.75%	15/09/2032	78,699	0.12
3,110,000	Philippine Government Bond*	6.88%	23/05/2044	54,316	0.09
<b>Total Philippine Peso</b>				<b>280,926</b>	<b>0.44</b>
<b>Polish Zloty</b>					
95,000	Republic of Poland Government Bond*	0.25%	25/10/2026	21,155	0.03
807,000	Republic of Poland Government Bond**	1.25%	25/10/2030	156,040	0.25
1,331,000	Republic of Poland Government Bond*	1.75%	25/04/2032	251,948	0.40
340,000	Republic of Poland Government Bond*	2.50%	25/07/2026	80,360	0.13
313,000	Republic of Poland Government Bond*	2.50%	25/07/2027	71,871	0.11
1,723,000	Republic of Poland Government Bond*	2.75%	25/10/2029	376,131	0.59
143,000	Republic of Poland Government Bond**	3.25%	25/07/2025	34,961	0.05
492,000	Republic of Poland Government Bond*	3.75%	25/05/2027	117,494	0.19
1,024,000	Republic of Poland Government Bond*	4.75%	25/07/2029	246,770	0.39
832,000	Republic of Poland Government Bond*	6.00%	25/10/2033	212,084	0.33

## Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 77.71% (31 December 2023: 74.18%) (continued)</b>					
<b>Polish Zloty (continued)</b>					
1,509,000	Republic of Poland Government Bond <sup>†</sup>	7.50%	25/07/2028	403,453	0.64
<b>Total Polish Zloty</b>				<b>1,972,267</b>	<b>3.11</b>
<b>Romanian New Leu</b>					
1,380,000	Romania Government Bond <sup>†</sup>	2.50%	25/10/2027	264,787	0.42
255,000	Romania Government Bond <sup>†</sup>	3.25%	24/06/2026	52,077	0.08
250,000	Romania Government Bond <sup>†</sup>	4.75%	11/10/2034	45,635	0.07
630,000	Romania Government Bond <sup>**</sup>	4.85%	25/07/2029	126,278	0.20
5,000	Romania Government Bond <sup>†</sup>	5.00%	12/02/2029	1,011	0.00
340,000	Romania Government Bond <sup>†</sup>	6.70%	25/02/2032	72,606	0.12
35,000	Romania Government Bond <sup>†</sup>	7.35%	28/04/2031	7,813	0.01
285,000	Romania Government Bond <sup>†</sup>	8.00%	29/04/2030	65,123	0.10
785,000	Romania Government Bond <sup>†</sup>	8.25%	29/09/2032	183,280	0.29
1,440,000	Romania Government Bond <sup>†</sup>	8.75%	30/10/2028	335,624	0.53
<b>Total Romanian New Leu</b>				<b>1,154,234</b>	<b>1.82</b>
<b>Thai Baht</b>					
3,388,000	Thailand Government Bond <sup>†</sup>	1.59%	17/12/2035	81,659	0.13
6,540,000	Thailand Government Bond <sup>**</sup>	1.60%	17/12/2029	170,302	0.27
2,430,000	Thailand Government Bond <sup>**</sup>	2.00%	17/12/2031	63,547	0.10
3,700,000	Thailand Government Bond <sup>**</sup>	2.00%	17/06/2042	84,954	0.13
4,456,000	Thailand Government Bond <sup>**</sup>	2.40%	17/03/2029	121,085	0.19
600,000	Thailand Government Bond <sup>**</sup>	2.65%	17/06/2028	16,481	0.03
908,000	Thailand Government Bond <sup>**</sup>	2.80%	17/06/2034	25,001	0.04
250,000	Thailand Government Bond <sup>**</sup>	2.88%	17/12/2028	6,940	0.01
62,000	Thailand Government Bond <sup>**</sup>	2.88%	17/06/2046	1,565	0.00
3,332,000	Thailand Government Bond <sup>**</sup>	3.30%	17/06/2038	94,782	0.15
4,713,000	Thailand Government Bond <sup>**</sup>	3.35%	17/06/2033	135,308	0.21
9,258,000	Thailand Government Bond <sup>**</sup>	3.39%	17/06/2037	266,336	0.42
11,050,000	Thailand Government Bond <sup>**</sup>	3.45%	17/06/2043	309,954	0.49
200,000	Thailand Government Bond <sup>**</sup>	3.78%	25/06/2032	5,900	0.01
<b>Total Thai Baht</b>				<b>1,383,814</b>	<b>2.18</b>
<b>United States Dollar</b>					
340,000	Abu Dhabi Government International Bond <sup>†</sup>	5.50%	30/04/2054	345,750	0.54
200,000	Bank Gospodarstwa Krajowego <sup>†</sup>	5.38%	22/05/2033	198,216	0.31
200,000	Bank Gospodarstwa Krajowego <sup>†</sup>	6.25%	31/10/2028	207,151	0.33
800,000	Bermuda Government International Bond <sup>†</sup>	3.72%	25/01/2027	762,160	1.20

## Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 77.71% (31 December 2023: 74.18%) (continued)</b>					
<b>United States Dollar (continued)</b>					
400,000	Bermuda Government International Bond*	5.00%	15/07/2032	386,560	0.61
200,000	Chile Government International Bond*	4.34%	07/03/2042	172,911	0.27
200,000	Export-Import Bank of Korea*	4.50%	15/09/2032	193,711	0.31
650,000	Hungary Government International Bond*	5.50%	16/06/2034	631,540	1.00
90,000	Hungary Government International Bond*	7.63%	29/03/2041	102,825	0.16
1,500,000	Indonesia Government International Bond*	8.50%	12/10/2035	1,900,513	3.00
220,000	Israel Government International Bond*	5.50%	12/03/2034	209,878	0.33
360,000	Israel Government International Bond*	5.75%	12/03/2054	324,450	0.51
359,000	Korea Mine Rehabilitation & Mineral Resources Corp*	1.75%	15/04/2026	336,501	0.53
200,000	Latvia Government International Bond*	5.13%	30/07/2034	197,248	0.31
250,000	Malaysia Wakala Sukuk Bhd*	3.08%	28/04/2051	178,073	0.28
1,222,000	Mexico Government International Bond*	5.75%	12/10/2110	1,011,869	1.59
480,000	Mexico Government International Bond**	6.00%	07/05/2036	468,520	0.74
1,100,000	Mexico Government International Bond*	6.35%	09/02/2035	1,108,776	1.75
580,000	Panama Bonos del Tesoro*	6.38%	25/07/2033	555,130	0.87
588,000	Panama Government International Bond*	4.50%	19/01/2063	377,283	0.59
637,000	Panama Government International Bond*	6.70%	26/01/2036	619,724	0.98
200,000	Panama Government International Bond**	8.00%	01/03/2038	211,107	0.33
2,190,000	Peruvian Government International Bond*	8.75%	21/11/2033	2,674,360	4.22
200,000	Philippine Government International Bond*	6.38%	23/10/2034	219,159	0.35
300,000	Qatar Government International Bond*	4.82%	14/03/2049	280,998	0.44
100,000	Republic of Poland Government International Bond*	4.88%	04/10/2033	97,687	0.15
421,000	Republic of Poland Government International Bond*	5.13%	18/09/2034	414,648	0.65
174,000	Republic of Poland Government International Bond*	5.50%	18/03/2054	169,119	0.27
480,000	UAE International Government Bond*	4.95%	07/07/2052	451,344	0.71
600,000	Uruguay Government International Bond*	4.38%	23/01/2031	584,045	0.92
280,000	Uruguay Government International Bond*	5.10%	18/06/2050	266,700	0.42
300,000	Uruguay Government International Bond*	7.88%	15/01/2033	354,841	0.56
<b>Total United States Dollar</b>				<b>16,012,797</b>	<b>25.23</b>
<b>Uruguayan Peso</b>					
938,196	Uruguay Government International Bond*	8.25%	21/05/2031	22,304	0.03
141,000	Uruguay Government International Bond*	8.50%	15/03/2028	3,504	0.01
5,445,984	Uruguay Government International Bond*	9.75%	20/07/2033	139,758	0.22
<b>Total Uruguayan Peso</b>				<b>165,566</b>	<b>0.26</b>
<b>Total Government Bonds</b>				<b>49,308,427</b>	<b>77.71</b>
<b>Total Investments</b>				<b>60,377,504</b>	<b>95.15</b>

## Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts 0.73% (31 December 2023: 3.57%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
COP 1,486,607,466	US\$ 354,765	02/08/2024	JPMorgan Chase Bank	2	1,909	0.00
€ 140,316	PLN 605,161	18/09/2024	BNP Paribas	1	569	0.00
€ 39,598	US\$ 42,448	05/08/2024	Citibank NA	1	62	0.00
€ 201,902	HUF 78,946,209	08/07/2024	Citibank NA	2	2,255	0.01
€ 513,871	US\$ 549,548	03/07/2024	JPMorgan Chase Bank	1	1,219	0.00
€ 59,501	US\$ 63,799	05/08/2024	JPMorgan Chase Bank	1	77	0.00
€ 425,208	HUF 165,998,999	08/07/2024	JPMorgan Chase Bank	1	5,462	0.01
€ 240,000	US\$ 256,815	02/07/2024	State Street Bank and Trust Co	1	405	0.00
HUF 124,938,436	€ 313,777	08/07/2024	BNP Paribas	1	2,594	0.01
HUF 27,121,559	€ 68,239	09/09/2024	HSBC Bank Plc	1	33	0.00
HUF 60,263,608	€ 151,471	09/09/2024	JPMorgan Chase Bank	1	240	0.00
INR 18,225,751	US\$ 217,670	08/08/2024	Citibank NA	1	734	0.00
INR 8,409,370	US\$ 100,594	25/07/2024	Citibank NA	1	227	0.00
INR 320,708	US\$ 3,828	18/09/2024	Goldman Sachs International	1	10	0.00
INR 9,245,707	US\$ 110,781	12/07/2024	Goldman Sachs International	1	119	0.00
MXN 14,084,420	US\$ 754,615	19/07/2024	BNP Paribas	2	13,602	0.02
PLN 3,028,317	€ 696,361	18/09/2024	BNP Paribas	2	3,391	0.01
RON 849,082	€ 170,054	18/07/2024	JPMorgan Chase Bank	2	397	0.00
THB 3,973,195	US\$ 108,510	18/09/2024	JPMorgan Chase Bank	1	460	0.00
US\$ 53,802	PEN 205,691	12/07/2024	Barclays Bank Plc	1	106	0.00
US\$ 857,199	€ 786,979	03/07/2024	Barclays Bank Plc	2	13,715	0.02
US\$ 145,416	COP 579,508,748	02/08/2024	BNP Paribas	2	6,378	0.01
US\$ 46,384	IDR 757,543,511	18/09/2024	BNP Paribas	2	148	0.00
US\$ 99,218	MXN 1,807,677	19/07/2024	BNP Paribas	1	621	0.00
US\$ 111,768	THB 4,045,258	18/07/2024	BNP Paribas	1	1,391	0.00
US\$ 27,173	KRW 37,122,079	19/09/2024	Citibank NA	1	119	0.00
US\$ 37,700	CLP 34,905,446	12/07/2024	Citibank NA	1	726	0.00
US\$ 106,255	MXN 1,947,757	19/07/2024	Citibank NA	1	17	0.00
US\$ 109,922	PEN 404,645	12/07/2024	Citibank NA	1	4,289	0.01
US\$ 281,546	€ 261,919	03/07/2024	Citibank NA	2	821	0.00
US\$ 842,145	COP 3,376,867,591	02/08/2024	Citibank NA	3	31,952	0.05
US\$ 25,668	IDR 420,128,281	18/09/2024	Deutsche Bank AG	1	25	0.00
US\$ 17,193,952	€ 15,854,218	02/07/2024	Deutsche Bank AG	2	202,186	0.32
US\$ 161,348	PEN 611,111	12/07/2024	Goldman Sachs International	2	1,817	0.00
US\$ 74,506	THB 2,712,175	18/09/2024	Goldman Sachs International	1	122	0.00
US\$ 87,446	COP 346,679,100	02/08/2024	JPMorgan Chase Bank	1	4,269	0.01
US\$ 28,553	€ 26,309	03/07/2024	JPMorgan Chase Bank	1	355	0.00
US\$ 45,674	MXN 826,781	19/07/2024	State Street Bank and Trust Co	1	578	0.00

## Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 0.73% (31 December 2023: 3.57%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 15,630,347	US\$ 10,344,143	13/09/2024	BNP Paribas	1	114,674	0.18
AUD 235,264	US\$ 155,406	13/09/2024	State Street Bank and Trust Co	1	2,018	0.00
<i>NOK Hedged Classes</i>						
NOK 283,482,413	US\$ 26,631,684	13/09/2024	Goldman Sachs International	2	42,319	0.07
NOK 666	US\$ 63	13/09/2024	Westpac Banking Corp	1	0	0.00
US\$ 144,692	NOK 1,527,643	13/09/2024	Westpac Banking Corp	6	948	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>463,359</b>	<b>0.73</b>

### Futures Contracts 0.24% (31 December 2023: 1.28%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
3	Euro-BOBL Future September 2024	3,633	0.00
1	Euro-Schatz Future September 2024	434	0.00
16	South Korea 3-Year Bond Future September 2024	2,906	0.00
(29)	US Treasury 10-Year Note (CBT) Future September 2024	7,430	0.01
8	US Treasury 2-Year Note (CBT) Future September 2024	4,875	0.01
64	US Treasury 5-Year Note (CBT) Future September 2024	48,453	0.08
32	US Treasury Long Bond (CBT) Future September 2024	44,000	0.07
31	US Treasury Ultra Bond (CBT) Future September 2024	42,867	0.07
<b>Total Unrealised Gain on Futures Contracts <sup>‡</sup></b>		<b>154,598</b>	<b>0.24</b>

### Interest Rate Swap Contracts 0.01% (31 December 2023: 0.03%)

	Notional Amount	Expiration Date	Counterparty	Receive/(Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
MXN	5,954,151	15/06/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	10.55%	28D MXIBTIIE	1,540	0.01
CLP	6,474,990	05/06/2030	Chicago Mercantile Exchange <sup>1</sup>	Receive	2.33%	1D CLICP	1,035	0.00
CZK	17,407,594	24/06/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	4.17%	6M PRIBOR	542	0.00
PLN	3,085,570	24/06/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	5.42%	6M WIBOR	344	0.00
CLP	367,235,941	02/05/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	5.36%	1D CLICP	1	0.00
CLP	156,650,805	16/05/2034	LCH Clearnet Ltd <sup>1</sup>	Receive	5.27%	1D CLICP	1	0.00
<b>Total Unrealised Gain on Interest Rate Swap Contracts <sup>∞</sup></b>							<b>3,463</b>	<b>0.01</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

## Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>60,998,924</b>	<b>96.13</b>

Financial Liabilities at Fair Value through Profit or Loss

**Forward Currency Contracts (0.11%) (31 December 2023: (0.43%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
COP 662,442,405	US\$ 163,496	02/08/2024	Citibank NA	2	(4,560)	(0.01)
CZK 11,378,586	€ 460,102	18/09/2024	JPMorgan Chase Bank	2	(7,235)	(0.01)
€ 312,128	HUF 124,938,436	09/09/2024	BNP Paribas	1	(2,542)	(0.01)
€ 19,798	CZK 496,922	18/09/2024	Citibank NA	1	(2)	(0.00)
€ 53,333	RON 266,644	18/07/2024	Citibank NA	1	(200)	(0.00)
€ 231,543	US\$ 250,766	03/07/2024	Citibank NA	3	(2,600)	(0.01)
€ 37,839	RON 189,037	18/07/2024	Goldman Sachs International	1	(111)	(0.00)
€ 40,981	RON 204,876	18/07/2024	HSBC Bank Plc	1	(150)	(0.00)
€ 74,422	US\$ 81,187	03/07/2024	HSBC Bank Plc	1	(1,421)	(0.00)
€ 125,212	RON 625,981	18/07/2024	JPMorgan Chase Bank	1	(464)	(0.00)
€ 255,980	US\$ 277,188	03/07/2024	JPMorgan Chase Bank	4	(2,830)	(0.01)
€ 235,508	PLN 1,026,671	18/09/2024	JPMorgan Chase Bank	1	(1,768)	(0.00)
€ 68,703	US\$ 73,849	03/07/2024	Standard Chartered Bank	1	(214)	(0.00)
€ 800,804	US\$ 865,910	02/07/2024	Standard Chartered Bank	1	(7,648)	(0.01)
HUF 79,912,817	€ 205,205	08/07/2024	BNP Paribas	2	(3,173)	(0.01)
HUF 68,880,160	€ 175,436	09/09/2024	BNP Paribas	2	(2,207)	(0.01)
HUF 40,093,955	€ 104,066	08/07/2024	Citibank NA	1	(2,783)	(0.01)
HUF 40,606,253	€ 103,218	09/09/2024	Citibank NA	1	(1,080)	(0.00)
INR 26,761,072	US\$ 320,310	18/09/2024	Citibank NA	1	(60)	(0.00)
INR 26,903,029	US\$ 322,843	30/07/2024	Citibank NA	1	(357)	(0.00)
KRW 151,529,826	US\$ 110,098	05/07/2024	JPMorgan Chase Bank	1	(59)	(0.00)
MXN 1,904,196	US\$ 103,945	19/07/2024	Citibank NA	1	(83)	(0.00)
MYR 2,911,016	US\$ 620,034	18/09/2024	BNP Paribas	3	(985)	(0.00)
MYR 1,104,259	US\$ 235,144	18/09/2024	Standard Chartered Bank	1	(315)	(0.00)
THB 3,992,444	US\$ 110,688	18/07/2024	BNP Paribas	1	(1,752)	(0.00)
THB 3,947,812	US\$ 108,784	18/09/2024	BNP Paribas	1	(510)	(0.00)
THB 11,345,803	US\$ 312,765	18/09/2024	Goldman Sachs International	5	(1,593)	(0.00)
THB 18,651,040	US\$ 511,615	11/07/2024	HSBC Bank Plc	1	(3,009)	(0.01)
THB 2,674,564	US\$ 74,548	18/09/2024	JPMorgan Chase Bank	1	(1,195)	(0.00)
THB 3,553,031	US\$ 97,928	18/09/2024	Standard Chartered Bank	1	(482)	(0.00)
THB 4,008,980	US\$ 109,670	11/07/2024	Standard Chartered Bank	1	(347)	(0.00)
US\$ 566,990	INR 47,465,779	18/09/2024	BNP Paribas	2	(1,034)	(0.00)
US\$ 78,556	THB 2,900,994	19/07/2024	BNP Paribas	1	(605)	(0.00)
US\$ 52,757	€ 49,304	03/07/2024	Citibank NA	1	(87)	(0.00)

## Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (0.11%) (31 December 2023: (0.43%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
US\$ 1,816	THB 66,396	18/09/2024	Citibank NA	1	(5)	(0.00)
US\$ 149,699	INR 12,539,437	18/09/2024	Goldman Sachs International	2	(361)	(0.00)
US\$ 145,334	THB 5,319,378	04/09/2024	HSBC Bank Plc	2	(399)	(0.00)
US\$ 21,411	€ 20,007	03/07/2024	JPMorgan Chase Bank	1	(32)	(0.00)
US\$ 54,460	PHP 3,210,560	18/09/2024	JPMorgan Chase Bank	1	(438)	(0.00)
US\$ 105,742	CLP 100,292,734	12/07/2024	JPMorgan Chase Bank	1	(495)	(0.00)
US\$ 107,328	TWD 3,481,397	01/10/2024	JPMorgan Chase Bank	1	(325)	(0.00)
US\$ 550,401	€ 513,871	05/08/2024	JPMorgan Chase Bank	1	(1,255)	(0.00)
US\$ 106,447	THB 3,896,500	04/09/2024	Standard Chartered Bank	1	(303)	(0.00)
US\$ 640,331	€ 596,056	18/09/2024	Standard Chartered Bank	1	(946)	(0.00)
US\$ 232,949	PHP 13,725,941	18/09/2024	Standard Chartered Bank	1	(1,753)	(0.00)
US\$ 221,881	THB 8,146,281	19/07/2024	Standard Chartered Bank	1	(413)	(0.00)
US\$ 85,549	INR 7,160,403	18/09/2024	Standard Chartered Bank	1	(140)	(0.00)
US\$ 111,408	INR 9,326,198	08/08/2024	Standard Chartered Bank	1	(350)	(0.00)
US\$ 111,141	INR 9,297,079	25/07/2024	Standard Chartered Bank	1	(323)	(0.00)
US\$ 109,975	INR 9,197,578	12/07/2024	Standard Chartered Bank	1	(349)	(0.00)
<i>AUD Hedged Classes</i>						
US\$ 106,591	AUD 161,129	13/09/2024	State Street Bank and Trust Co	1	(1,226)	(0.00)
<i>NOK Hedged Classes</i>						
NOK 3,344	US\$ 316	13/09/2024	Westpac Banking Corp	3	(1)	(0.00)
US\$ 302,732	NOK 3,222,234	13/09/2024	Goldman Sachs International	1	(461)	(0.00)
US\$ 256,364	NOK 2,745,164	13/09/2024	State Street Bank and Trust Co	1	(1,940)	(0.01)
US\$ 2,123	NOK 22,728	13/09/2024	Westpac Banking Corp	3	(15)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(64,991)</b>	<b>(0.11)</b>

### Futures Contracts (0.16%) (31 December 2023: (0.55%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(2)	Euro-BOBL Future September 2024	(1,865)	(0.00)
2	Euro-Bund Future September 2024	(2,744)	(0.00)
(67)	Euro-Bund Future September 2024	(87,605)	(0.14)
(8)	Euro-Buxl 30-Year Bond Future September 2024	(11,789)	(0.02)
(1)	US Treasury Ultra Bond (CBT) Future September 2024	(1,377)	(0.00)
<b>Total Unrealised Loss on Futures Contracts <sup>‡</sup></b>		<b>(105,380)</b>	<b>(0.16)</b>



## Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Credit Default Swap Contracts (0.01%) (31 December 2023: (0.00%))

	Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Fair Value US\$	% of Net Assets
USD	694,038	20/06/2029	ICE Clear U.S. <sup>1</sup>	Buying default protection on CDX.EM.IG.41.V1	(7,485)	(0.01)
<b>Total Fair Value on Credit Default Swap Contracts</b> <sup>∞</sup>					<b>(7,485)</b>	<b>(0.01)</b>

<sup>1</sup>Centrally cleared swap.

### Interest Rate Swap Contracts (0.05%) (31 December 2023: (0.06%))

	Notional Amount	Expiration Date	Counterparty	Receive / (Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
CLP	130,694,684	24/10/2033	LCH Clearnet Ltd <sup>1</sup>	Receive	6.12%	1D CLICP	(8)	(0.00)
HUF	4,379,518	21/03/2029	LCH Clearnet Ltd <sup>1</sup>	(Pay)	6.18%	6M BUBOR	(60)	(0.00)
CZK	3,190,214	24/06/2034	LCH Clearnet Ltd <sup>1</sup>	Receive	3.93%	6M PRIBOR	(234)	(0.00)
MXN	500,566	09/03/2029	LCH Clearnet Ltd <sup>1</sup>	(Pay)	8.77%	28D MXIBTIIE	(836)	(0.00)
PLN	589,759	24/06/2034	LCH Clearnet Ltd <sup>1</sup>	Receive	5.20%	6M WIBOR	(871)	(0.00)
CLP	17,013,289	09/11/2025	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	1.24%	1D CLICP	(991)	(0.00)
MXN	3,689,545	13/05/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	9.69%	28D MXIBTIIE	(1,202)	(0.00)
CLP	94,826,734	13/04/2025	Chicago Mercantile Exchange <sup>1</sup>	Receive	7.51%	1D CLICP	(1,511)	(0.00)
MXN	2,313,879	30/10/2028	LCH Clearnet Ltd <sup>1</sup>	(Pay)	9.26%	28D MXIBTIIE	(1,589)	(0.00)
PLN	1,075,334	13/06/2029	LCH Clearnet Ltd <sup>1</sup>	Receive	5.15%	6M WIBOR	(1,751)	(0.00)
MXN	2,318,249	17/08/2028	LCH Clearnet Ltd <sup>1</sup>	(Pay)	8.94%	28D MXIBTIIE	(3,071)	(0.01)
MXN	2,318,248	17/08/2028	LCH Clearnet Ltd <sup>1</sup>	(Pay)	8.91%	28D MXIBTIIE	(3,202)	(0.01)
MXN	2,369,982	08/10/2038	LCH Clearnet Ltd <sup>1</sup>	Receive	9.77%	28D MXIBTIIE	(3,639)	(0.01)
CZK	5,952,124	08/02/2029	LCH Clearnet Ltd <sup>1</sup>	(Pay)	3.50%	6M PRIBOR	(4,250)	(0.01)
MXN	4,279,674	26/02/2029	LCH Clearnet Ltd <sup>1</sup>	(Pay)	8.71%	28D MXIBTIIE	(7,678)	(0.01)
<b>Total Unrealised Loss on Interest Rate Swap Contracts</b> <sup>∞</sup>							<b>(30,893)</b>	<b>(0.05)</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(208,749)</b>	<b>(0.33)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>60,790,175</b>	<b>95.80</b>
<b>Other Net Assets</b>	<b>2,666,421</b>	<b>4.20</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>63,456,596</b>	<b>100.00</b>

## Emerging Market Debt Sustainable Investment Grade Blend - Schedule of Investments (Continued)

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	54,437,582	84.92
** Transferable securities and/or money market instruments dealt in on a regulated market	5,939,922	9.27
± Financial derivative instruments traded on a regulated market	49,218	0.08
∞ Financial derivative instruments that are traded OTC and centrally cleared	363,453	0.57
<b>Total Investments</b>	<b>60,790,175</b>	<b>94.84</b>

## Emerging Markets Equity - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 97.83% (31 December 2023: 96.27%)</b>			
<b>Brazilian Real</b>			
188,794	Banco BTG Pactual SA*	1,050,621	0.92
132,803	Banco do Brasil SA*	638,617	0.56
198,412	Embraer SA*	1,291,324	1.14
125,013	Equatorial Energia SA*	690,734	0.61
176,810	Petroleo Brasileiro SA - Preferred Shares*	1,211,213	1.06
<b>Total Brazilian Real</b>		<b>4,882,509</b>	<b>4.29</b>
<b>Chinese Yuan Renminbi</b>			
1,226,400	Agricultural Bank of China Ltd Class A*	732,482	0.64
179,900	Foxconn Industrial Internet Co Ltd Class A*	665,676	0.59
80,756	Hainan Jinpan Smart Technology Co Ltd Class A*	576,841	0.51
170,700	Hisense Home Appliances Group Co Ltd Class A*	753,798	0.66
89,100	Jiangsu Hengrui Pharmaceuticals Co Ltd Class A*	468,702	0.41
3,186	Kweichow Moutai Co Ltd Class A*	638,862	0.56
192,600	Ningbo Sanxing Medical Electric Co Ltd Class A*	923,317	0.81
109,200	Shenzhen Inovance Technology Co Ltd Class A*	766,412	0.67
21,800	Shenzhen Mindray Bio-Medical Electronics Co Ltd Class A*	868,024	0.76
111,000	Sieyuan Electric Co Ltd Class A*	1,015,284	0.89
<b>Total Chinese Yuan Renminbi</b>		<b>7,409,398</b>	<b>6.50</b>
<b>Hong Kong Dollar</b>			
181,400	AIA Group Ltd*	1,227,566	1.08
203,824	Alibaba Group Holding Ltd*	1,837,421	1.61
26,000	BYD Co Ltd - H Shares*	772,333	0.68
3,010,000	China Construction Bank Corp - H Shares*	2,225,529	1.95
154,500	China Resources Beer Holdings Co Ltd*	519,837	0.46
133,000	Meituan Class B*	1,890,900	1.66
120,800	Tencent Holdings Ltd*	5,732,003	5.03
<b>Total Hong Kong Dollar</b>		<b>14,205,589</b>	<b>12.47</b>
<b>Hungarian Forint</b>			
21,552	OTP Bank Nyrt*	1,069,970	0.94
33,995	Richter Gedeon Nyrt*	883,811	0.78
<b>Total Hungarian Forint</b>		<b>1,953,781</b>	<b>1.72</b>
<b>Indian Rupee</b>			
97,780	Anant Raj Ltd*	502,671	0.44
10,642	Apollo Hospitals Enterprise Ltd*	788,525	0.69
192,292	Aptus Value Housing Finance India Ltd*	761,331	0.67
258,060	ASK Automotive Ltd*	1,123,574	0.99

## Emerging Markets Equity - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 97.83% (31 December 2023: 96.27%) (continued)</b>			
<b>Indian Rupee (continued)</b>			
33,920	AurionPro Solutions Ltd**	555,005	0.49
33,920	AurionPro Solutions Ltd*	553,318	0.49
180,083	Bharat Electronics Ltd*	666,473	0.58
35,659	Bharti Airtel Ltd*	618,639	0.54
69,704	Cholamandalam Investment & Finance Co Ltd*	1,184,321	1.04
215,197	CMS Info Systems Ltd*	1,268,240	1.11
9,861	Craftsman Automation Ltd*	651,130	0.57
18,716	Doms Industries Ltd*	456,378	0.40
73,980	ICICI Bank Ltd*	1,062,738	0.93
72,176	IndusInd Bank Ltd*	1,265,567	1.11
44,871	JB Chemicals & Pharmaceuticals Ltd*	943,360	0.83
15,623	Kaynes Technology India Ltd*	721,062	0.63
22,124	Larsen & Toubro Ltd*	940,702	0.83
82,952	Max Healthcare Institute Ltd*	935,178	0.82
239,781	NCC Ltd*	907,823	0.80
42,879	Reliance Industries Ltd*	1,606,876	1.41
692,768	SBFC Finance Ltd*	689,286	0.61
1,756	Shree Cement Ltd*	586,217	0.51
45,801	Sun Pharmaceutical Industries Ltd*	833,446	0.73
277,731	Tbo Tek Ltd*	6,368,121	5.59
270,565	Texmaco Rail & Engineering Ltd*	807,076	0.71
11,878	Tube Investments of India Ltd*	604,749	0.53
28,700	Venus Pipes & Tubes Ltd*	708,504	0.62
6,674	Voltamp Transformers Ltd*	883,040	0.78
91,812	XPRO India Ltd*	1,092,135	0.96
19,492	Yasho Industries Ltd*	454,927	0.40
	<b>Total Indian Rupee</b>	<b>30,540,412</b>	<b>26.81</b>
<b>Indonesian Rupiah</b>			
5,204,300	Bank Negara Indonesia Persero Tbk PT*	1,476,740	1.30
	<b>Total Indonesian Rupiah</b>	<b>1,476,740</b>	<b>1.30</b>
<b>Mexican Peso</b>			
78,759	Grupo Financiero Banorte SAB de CV Class O*	613,257	0.54
168,795	Wal-Mart de Mexico SAB de CV*	576,850	0.50
	<b>Total Mexican Peso</b>	<b>1,190,107</b>	<b>1.04</b>
<b>New Taiwan Dollar</b>			
25,000	Asia Vital Components Co Ltd*	585,402	0.51
76,000	Delta Electronics Inc*	906,491	0.80

## Emerging Markets Equity - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 97.83% (31 December 2023: 96.27%) (continued)</b>			
<b>New Taiwan Dollar (continued)</b>			
42,000	Elite Material Co Ltd*	612,248	0.54
309,000	Far EasTone Telecommunications Co Ltd*	801,217	0.70
107,000	Hon Hai Precision Industry Co Ltd*	704,480	0.62
19,000	Lotes Co Ltd*	952,382	0.84
43,000	MediaTek Inc*	1,851,941	1.62
11,000	Wiwynn Corp*	890,862	0.78
	<b>Total New Taiwan Dollar</b>	<b>7,305,023</b>	<b>6.41</b>
<b>Philippine Peso</b>			
458,520	BDO Unibank Inc*	1,002,956	0.88
	<b>Total Philippine Peso</b>	<b>1,002,956</b>	<b>0.88</b>
<b>Polish Zloty</b>			
4,627	Dino Polska SA*	466,914	0.41
	<b>Total Polish Zloty</b>	<b>466,914</b>	<b>0.41</b>
<b>Pound Sterling</b>			
21,204	Antofagasta Plc*	563,518	0.49
20,797	Rio Tinto Plc*	1,364,664	1.20
	<b>Total Pound Sterling</b>	<b>1,928,182</b>	<b>1.69</b>
<b>Saudi Arabia Riyal</b>			
40,852	Al Rajhi Bank*	890,451	0.78
61,283	Alinma Bank*	511,014	0.45
101,169	Saudi Arabian Oil Co*	745,536	0.65
	<b>Total Saudi Arabia Riyal</b>	<b>2,147,001</b>	<b>1.88</b>
<b>South African Rand</b>			
47,949	Bid Corp Ltd*	1,115,668	0.98
121,125	Standard Bank Group Ltd*	1,405,247	1.23
	<b>Total South African Rand</b>	<b>2,520,915</b>	<b>2.21</b>
<b>South Korean Won</b>			
9,846	DB Insurance Co Ltd*	815,770	0.72
21,056	Kia Corp*	1,970,239	1.73
92,341	Samsung Electronics Co Ltd*	5,434,621	4.77
20,159	SK Hynix Inc*	3,421,156	3.00
	<b>Total South Korean Won</b>	<b>11,641,786</b>	<b>10.22</b>

## Emerging Markets Equity - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 97.83% (31 December 2023: 96.27%) (continued)</b>			
<b>United Arab Emirates Dirham</b>			
785,281	Adnoc Gas Plc*	617,515	0.54
567,073	Dubai Islamic Bank PJSC*	886,196	0.78
<b>Total United Arab Emirates Dirham</b>		<b>1,503,711</b>	<b>1.32</b>
<b>United States Dollar</b>			
5,039	Credicorp Ltd*	812,942	0.71
694	MercadoLibre Inc*	1,140,520	1.00
11,915	NetEase Inc ADR*	1,138,836	1.00
18,091	NVIDIA Corp*	2,234,962	1.96
2,580	Onto Innovation Inc*	566,465	0.50
12,674	PDD Holdings Inc ADR*	1,685,008	1.48
65,882	Taiwan Semiconductor Manufacturing Co Ltd ADR*	11,450,950	10.05
41,955	Tencent Music Entertainment Group ADR*	589,468	0.52
16,355	Trip.com Group Ltd ADR*	768,685	0.68
<b>Total United States Dollar</b>		<b>20,387,836</b>	<b>17.90</b>
<b>Vietnam Dong</b>			
208,000	Military Commercial Joint Stock Bank*	180,926	0.16
769,600	Vietnam Technological & Commercial Joint Stock Bank*	705,437	0.62
<b>Total Vietnam Dong</b>		<b>886,363</b>	<b>0.78</b>
<b>Total Equities</b>		<b>111,449,223</b>	<b>97.83</b>
<b>Real Estate Investment Trusts 1.03% (31 December 2023: 0.53%)</b>			
<b>Mexican Peso</b>			
344,910	FIBRA Macquarie Mexico	585,869	0.51
1,110,851	Fibra MTY SAPI de CV	592,923	0.52
<b>Total Real Estate Investment Trusts *</b>		<b>1,178,792</b>	<b>1.03</b>
<b>Total Investments</b>		<b>112,628,015</b>	<b>98.86</b>

**Forward Currency Contracts 0.38% (31 December 2023: 1.40%)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 206,504	US\$ 136,279	18/07/2024	Goldman Sachs International	9	1,693	0.00
AUD 84,793	US\$ 56,340	18/07/2024	UBS AG	4	314	0.00
AUD 8,140,960	US\$ 5,294,222	18/07/2024	Westpac Banking Corp	36	145,014	0.13
US\$ 2,504	AUD 3,748	18/07/2024	Westpac Banking Corp	2	0	0.00
<i>CAD Hedged Classes</i>						
CAD 447,919	US\$ 326,461	18/07/2024	Goldman Sachs International	4	1,005	0.00
CAD 168,300	US\$ 122,873	18/07/2024	Royal Bank of Canada	2	168	0.00

## Emerging Markets Equity - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 0.38% (31 December 2023: 1.40%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>CAD Hedged Classes (continued)</i>						
CAD 12,604,741	US\$ 9,188,091	18/07/2024	UBS AG	3	27,019	0.02
CAD 12,542,570	US\$ 9,142,019	18/07/2024	Westpac Banking Corp	3	27,639	0.03
US\$ 153,759	CAD 209,873	18/07/2024	Goldman Sachs International	2	324	0.00
US\$ 284,558	CAD 388,264	18/07/2024	Royal Bank of Canada	3	704	0.00
<i>EUR Hedged Classes</i>						
€ 34,669	US\$ 37,046	18/07/2024	Goldman Sachs International	1	139	0.00
€ 7,626,982	US\$ 8,158,899	18/07/2024	UBS AG	3	21,565	0.02
€ 28,573	US\$ 30,553	18/07/2024	Westpac Banking Corp	8	92	0.00
US\$ 23,162	€ 21,244	18/07/2024	Goldman Sachs International	1	377	0.00
US\$ 73,739	€ 68,191	18/07/2024	UBS AG	2	599	0.00
US\$ 353,212	€ 325,725	18/07/2024	Westpac Banking Corp	29	3,851	0.00
<i>GBP Hedged Classes</i>						
£ 14,512	US\$ 18,149	18/07/2024	Goldman Sachs International	3	198	0.00
£ 513,762	US\$ 642,028	18/07/2024	UBS AG	5	7,481	0.01
£ 17,221	US\$ 21,511	18/07/2024	Westpac Banking Corp	5	260	0.00
US\$ 11,848	£ 9,305	18/07/2024	Goldman Sachs International	4	85	0.00
US\$ 587,062	£ 459,374	18/07/2024	Westpac Banking Corp	5	6,312	0.01
<i>ZAR Hedged Classes</i>						
US\$ 11,145	ZAR 202,953	18/07/2024	Goldman Sachs International	1	44	0.00
US\$ 284,844	ZAR 5,203,973	18/07/2024	Westpac Banking Corp	8	196	0.00
ZAR 70,796,320	US\$ 3,705,562	18/07/2024	Goldman Sachs International	12	166,856	0.15
ZAR 1,133,300	US\$ 60,717	18/07/2024	UBS AG	2	1,273	0.00
ZAR 8,754,141	US\$ 464,428	18/07/2024	Westpac Banking Corp	43	14,408	0.01
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>427,616</b>	<b>0.38</b>
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Financial Assets at Fair Value through Profit or Loss</b>					<b>113,055,631</b>	<b>99.24</b>

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (0.23%) (31 December 2023: (0.87%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 87,372	US\$ 58,533	18/07/2024	Goldman Sachs International	1	(157)	(0.00)
AUD 29,109	US\$ 19,501	18/07/2024	Westpac Banking Corp	7	(52)	(0.00)
US\$ 56,318	AUD 85,329	18/07/2024	Goldman Sachs International	4	(693)	(0.00)
US\$ 60,146	AUD 90,418	18/07/2024	UBS AG	3	(265)	(0.00)
US\$ 3,941,603	AUD 6,062,014	18/07/2024	Westpac Banking Corp	22	(108,627)	(0.10)

## Emerging Markets Equity - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (0.23%) (31 December 2023: (0.87%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>CAD Hedged Classes</i>						
CAD 688,760	US\$ 506,047	18/07/2024	Goldman Sachs International	4	(2,506)	(0.00)
CAD 1,164,379	US\$ 854,432	18/07/2024	Royal Bank of Canada	5	(3,174)	(0.00)
CAD 89,079	US\$ 65,347	18/07/2024	Westpac Banking Corp	1	(223)	(0.00)
US\$ 307,070	CAD 421,090	18/07/2024	Goldman Sachs International	2	(782)	(0.00)
US\$ 457,157	CAD 628,343	18/07/2024	Royal Bank of Canada	4	(2,214)	(0.00)
US\$ 9,028,440	CAD 12,386,848	18/07/2024	Westpac Banking Corp	2	(27,372)	(0.03)
<i>EUR Hedged Classes</i>						
€ 200,511	US\$ 216,448	18/07/2024	Goldman Sachs International	5	(1,385)	(0.00)
€ 233,643	US\$ 252,900	18/07/2024	UBS AG	6	(2,302)	(0.00)
€ 349,850	US\$ 380,565	18/07/2024	Westpac Banking Corp	15	(5,328)	(0.01)
US\$ 122,604	€ 114,806	18/07/2024	Goldman Sachs International	2	(533)	(0.00)
US\$ 4,028,522	€ 3,765,908	18/07/2024	UBS AG	2	(10,674)	(0.01)
US\$ 144,998	€ 135,718	18/07/2024	Westpac Banking Corp	12	(569)	(0.00)
<i>GBP Hedged Classes</i>						
£ 2,894	US\$ 3,693	18/07/2024	Goldman Sachs International	2	(35)	(0.00)
£ 25,001	US\$ 31,798	18/07/2024	UBS AG	5	(191)	(0.00)
£ 37,421	US\$ 47,515	18/07/2024	Westpac Banking Corp	7	(207)	(0.00)
US\$ 34,607	£ 27,860	18/07/2024	Goldman Sachs International	4	(614)	(0.00)
US\$ 3,662	£ 2,932	18/07/2024	Westpac Banking Corp	1	(45)	(0.00)
<i>ZAR Hedged Classes</i>						
US\$ 1,802,438	ZAR 34,448,316	18/07/2024	Goldman Sachs International	8	(81,816)	(0.07)
US\$ 33,321	ZAR 624,208	18/07/2024	UBS AG	2	(822)	(0.00)
US\$ 345,809	ZAR 6,488,402	18/07/2024	Westpac Banking Corp	38	(9,094)	(0.01)
ZAR 2,022,143	US\$ 111,065	18/07/2024	Goldman Sachs International	4	(458)	(0.00)
ZAR 82,257	US\$ 4,529	18/07/2024	Westpac Banking Corp	8	(29)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(260,167)</b>	<b>(0.23)</b>
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>					<b>(260,167)</b>	<b>(0.23)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>					<b>112,795,464</b>	<b>99.01</b>
<b>Other Net Assets</b>					<b>1,127,089</b>	<b>0.99</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>					<b>113,922,553</b>	<b>100.00</b>
<b>Portfolio Analysis</b>					<b>US\$</b>	<b>% of Total Assets</b>
* Transferable securities and/or money market instruments admitted to an official stock exchange listing					112,073,010	94.27
** Transferable securities and/or money market instruments dealt in on a regulated market					555,005	0.47
<sup>∞</sup> Financial derivative instruments that are traded OTC					167,449	0.14
<b>Total Investments</b>					<b>112,795,464</b>	<b>94.88</b>



## Euro Bond - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 52.82% (31 December 2023: 45.11%)</b>					
<b>Euro</b>					
100,000	A2A SpA*	5.00%	29/12/2049	99,208	0.70
100,000	Alexandrite Monnet UK Holdco Plc†	10.50%	15/05/2029	103,784	0.74
100,000	AMCO - Asset Management Co SpA*	0.75%	20/04/2028	88,202	0.63
110,000	AMCO - Asset Management Co SpA*	4.63%	06/02/2027	111,628	0.79
100,000	Aroundtown SA*	0.38%	15/04/2027	86,844	0.62
200,000	ASR Nederland NV*	6.63%	29/12/2049	196,880	1.40
100,000	Athene Global Funding*	0.83%	08/01/2027	92,845	0.66
100,000	Balder Finland OYJ†	2.00%	18/01/2031	80,969	0.57
100,000	Bank of New Zealand*	2.55%	29/06/2027	97,500	0.69
90,000	Banque Federative du Credit Mutuel SA*	2.88%	29/12/2049	82,536	0.59
100,000	BCP V Modular Services Finance II Plc**	4.75%	30/11/2028	93,380	0.66
100,000	Bertrand Franchise Finance SAS*	6.50%	18/07/2030	100,928	0.72
100,000	BNP Paribas Fortis SA*	3.75%	30/10/2028	102,112	0.73
100,000	BPCE SFH SA*	3.13%	24/01/2028	99,700	0.71
100,000	Canadian Imperial Bank of Commerce*	3.25%	31/03/2027	99,699	0.71
200,000	CECONOMY AG†	6.25%	15/07/2029	199,202	1.42
100,000	Cirsa Finance International Sarl†	4.50%	15/03/2027	98,542	0.70
100,000	Commerzbank AG†	4.88%	16/10/2034	99,764	0.71
100,000	Commonwealth Bank of Australia*	0.75%	28/02/2028	91,430	0.65
100,000	Commonwealth Bank of Australia*	3.25%	24/10/2025	99,789	0.71
100,000	Credit Agricole Home Loan SFH SA†	0.13%	16/12/2024	98,442	0.70
100,000	Credit Agricole Home Loan SFH SA†	2.88%	12/01/2034	97,146	0.69
100,000	Credit Agricole Home Loan SFH SA†	3.13%	18/10/2030	99,623	0.71
100,000	Crelan SA*	5.38%	30/04/2035	101,310	0.72
100,000	Dexia SA*	0.63%	17/01/2026	95,915	0.68
100,000	Electricite de France SA*	4.75%	17/06/2044	100,208	0.71
100,000	Engie SA*	5.13%	29/12/2049	99,397	0.71
100,000	Erste Group Bank AG*	2.88%	09/01/2031	97,969	0.70
100,000	Eurofins Scientific SE†	6.75%	29/12/2049	100,908	0.72
100,000	Firmenich Productions Participations SAS†	1.75%	30/04/2030	91,076	0.65
100,000	Grupo Antolin-Irausa SA*	3.50%	30/04/2028	77,066	0.55
100,000	Heimstaden Bostad AB†	3.38%	29/12/2049	67,560	0.48
100,000	Iceland Bondco Plc**	9.33%	15/12/2027	101,250	0.72
100,000	Islandsbanki HF†	4.63%	27/03/2028	100,922	0.72
100,000	Koninklijke FrieslandCampina NV*	2.85%	29/12/2049	96,015	0.68
55,000	Kreditanstalt fuer Wiederaufbau†	0.00%	15/09/2031	44,901	0.32
450,000	Kreditanstalt fuer Wiederaufbau†	1.25%	30/06/2027	428,670	3.05
100,000	Landsbankinn HF†	5.00%	13/05/2028	102,414	0.73
100,000	Loxam SAS*	6.38%	31/05/2029	103,237	0.73

## Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 52.82% (31 December 2023: 45.11%) (continued)</b>					
<b>Euro (continued)</b>					
100,000	Maxeda DIY Holding BV**	5.88%	01/10/2026	82,475	0.59
100,000	Medtronic Inc*	4.15%	15/10/2053	101,444	0.72
135,000	Molson Coors Beverage Co*	3.80%	15/06/2032	135,648	0.96
100,000	Morgan Stanley*	3.96%	21/03/2035	99,468	0.71
100,000	MPT Operating Partnership LP/MPT Finance Corp*	0.99%	15/10/2026	79,937	0.57
100,000	National Australia Bank Ltd*	2.35%	30/08/2029	95,830	0.68
100,000	National Australia Bank Ltd*	3.15%	05/02/2031	99,726	0.71
100,000	National Grid North America Inc*	4.67%	12/09/2033	104,040	0.74
100,000	Nordeutsche Landesbank-Girozentrale*	5.63%	23/08/2034	99,404	0.71
100,000	PCF GmbH*	4.75%	15/04/2026	85,275	0.61
100,000	Permanent TSB Group Holdings Plc*	3.00%	19/08/2031	96,130	0.68
100,000	Picard Groupe SAS**	6.38%	01/07/2029	99,991	0.71
100,000	Pinnacle Bidco Plc*	8.25%	11/10/2028	106,303	0.75
100,000	Project Grand UK Plc*	9.00%	01/06/2029	100,581	0.71
100,000	PVH Corp*	4.13%	16/07/2029	99,681	0.71
100,000	RCI Banque SA*	5.50%	09/10/2034	99,877	0.71
100,000	Schaeffler AG*	4.50%	28/03/2030	98,969	0.70
100,000	Sogecap SA*	6.50%	16/05/2044	106,968	0.76
130,000	Southern Co*	1.88%	15/09/2081	116,085	0.82
100,000	Sumitomo Mitsui Trust Bank Ltd*	4.09%	19/04/2028	101,876	0.72
100,000	Tereos Finance Groupe I SA**	5.88%	30/04/2030	100,179	0.71
100,000	Teva Pharmaceutical Finance Netherlands II BV*	7.38%	15/09/2029	110,938	0.79
100,000	Timken Co*	4.13%	23/05/2034	97,467	0.69
100,000	Toronto-Dominion Bank*	4.17%	16/02/2027	100,287	0.71
100,000	UBS Group AG*	2.13%	13/10/2026	97,734	0.69
100,000	UniCredit Bank Austria AG*	2.88%	10/11/2028	98,364	0.70
100,000	Upfield BV**	6.88%	02/07/2029	99,646	0.71
100,000	Verizon Communications Inc*	3.75%	28/02/2036	98,923	0.70
100,000	Virgin Money UK Plc*	4.00%	18/03/2028	100,206	0.71
100,000	Volkswagen International Finance NV*	1.88%	30/03/2027	95,582	0.68
100,000	Warnermedia Holdings Inc*	4.69%	17/05/2033	99,567	0.71
100,000	Westpac Banking Corp*	0.38%	02/04/2026	95,035	0.67
<b>Total Corporate Bonds</b>				<b>7,432,607</b>	<b>52.82</b>
<b>Government Bonds 48.46% (31 December 2023: 51.07%)</b>					
<b>Euro</b>					
100,000	Acquirente Unico SpA*	2.80%	20/02/2026	97,729	0.69
75,000	Autonomous Community of Madrid Spain*	2.08%	12/03/2030	70,453	0.50
50,000	Autonomous Community of Madrid Spain*	3.46%	30/04/2034	49,750	0.35

## Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Government Bonds 48.46% (31 December 2023: 51.07%) (continued)</b>					
<b>Euro (continued)</b>					
100,000	Bank Gospodarstwa Krajowego*	3.00%	30/05/2029	97,076	0.69
100,000	Bank Gospodarstwa Krajowego*	4.00%	08/09/2027	100,937	0.72
100,000	Bank Gospodarstwa Krajowego*	4.38%	13/03/2039	99,551	0.71
52,000	Bulgaria Government International Bond*	4.88%	13/05/2036	55,051	0.39
92,163	Bundesrepublik Deutschland Bundesanleihe*	1.25%	15/08/2048	69,040	0.49
20,000	European Financial Stability Facility*	2.88%	16/02/2033	19,817	0.14
533,000	European Financial Stability Facility*	3.50%	11/04/2029	546,128	3.88
90,000	European Stability Mechanism*	1.00%	23/06/2027	85,008	0.60
40,000	European Stability Mechanism*	2.63%	18/09/2029	39,454	0.28
65,000	European Union*	1.63%	04/12/2029	60,678	0.43
46,000	European Union*	2.00%	04/10/2027	44,651	0.32
65,000	European Union*	2.88%	06/12/2027	64,734	0.46
59,000	European Union*	3.00%	04/12/2034	58,175	0.41
825,000	European Union*	3.13%	04/12/2030	830,950	5.91
790,000	European Union*	3.25%	04/07/2034	798,002	5.67
23,000	European Union*	3.25%	04/02/2050	22,057	0.16
99,000	European Union*	3.38%	04/10/2038	99,058	0.70
98,000	European Union*	3.38%	04/10/2039	97,526	0.69
17,000	European Union*	3.38%	05/10/2054	16,438	0.12
39,000	European Union*	4.00%	04/04/2044	41,734	0.30
25,555	French Republic Government Bond OAT*	0.75%	25/05/2052	12,791	0.09
121,691	French Republic Government Bond OAT*	1.50%	25/05/2031	110,021	0.78
19,000	French Republic Government Bond OAT*	1.50%	25/05/2050	12,231	0.09
12,650	French Republic Government Bond OAT*	1.75%	25/05/2066	7,788	0.06
75,000	Hellenic Republic Government Bond*	3.38%	15/06/2034	72,887	0.52
35,000	Hellenic Republic Government Bond*	4.13%	15/06/2054	33,753	0.24
125,000	Hellenic Republic Government Bond*	4.38%	18/07/2038	130,056	0.92
55,000	Instituto de Credito Oficial*	3.80%	31/05/2029	56,486	0.40
21,000	Ireland Government Bond*	0.55%	22/04/2041	13,897	0.10
20,800	Ireland Government Bond*	3.00%	18/10/2043	20,226	0.14
46,000	Italy Buoni Poliennali Del Tesoro*	0.25%	15/03/2028	40,980	0.29
77,958	Italy Buoni Poliennali Del Tesoro**	0.55%	21/05/2026	75,328	0.54
85,000	Italy Buoni Poliennali Del Tesoro**	1.20%	15/08/2025	82,829	0.59
78,946	Italy Buoni Poliennali Del Tesoro**	1.40%	26/05/2025	78,058	0.55
74,000	Italy Buoni Poliennali Del Tesoro*	1.45%	01/03/2036	55,881	0.40
100,000	Italy Buoni Poliennali Del Tesoro*	1.85%	01/07/2025	98,385	0.70
52,101	Italy Buoni Poliennali Del Tesoro*	2.00%	14/03/2028	51,405	0.37
44,000	Italy Buoni Poliennali Del Tesoro**	2.50%	01/12/2032	39,789	0.28
125,000	Italy Buoni Poliennali Del Tesoro*	3.00%	01/08/2029	121,961	0.87
143,000	Italy Buoni Poliennali Del Tesoro*	3.40%	28/03/2025	142,784	1.01

## Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Government Bonds 48.46% (31 December 2023: 51.07%) (continued)</b>					
<b>Euro (continued)</b>					
67,000	Italy Buoni Poliennali Del Tesoro**	4.05%	30/10/2037	65,858	0.47
51,000	Kingdom of Belgium Government Bond*	0.35%	22/06/2032	41,525	0.30
28,904	Kingdom of Belgium Government Bond*	0.40%	22/06/2040	18,337	0.13
77,696	Kingdom of Belgium Government Bond*	1.45%	22/06/2037	62,728	0.45
44,000	Kingdom of Belgium Government Bond*	3.00%	22/06/2033	43,885	0.31
100,000	Lithuania Government International Bond*	3.50%	13/02/2034	98,906	0.70
157,000	Netherlands Government Bond*	4.00%	15/01/2037	174,960	1.24
116,000	Portugal Obrigacoes do Tesouro OT*	1.65%	16/07/2032	104,764	0.74
23,500	Portugal Obrigacoes do Tesouro OT*	1.95%	15/06/2029	22,584	0.16
55,000	Republic of Austria Government Bond*	0.90%	20/02/2032	47,355	0.34
100,000	Republic of Poland Government International Bond*	3.63%	11/01/2034	99,125	0.70
52,000	Romanian Government International Bond**	2.88%	26/05/2028	49,066	0.35
65,000	Romanian Government International Bond*	3.62%	26/05/2030	59,858	0.43
40,000	Romanian Government International Bond*	3.88%	29/10/2035	33,791	0.24
68,000	Romanian Government International Bond*	5.25%	30/05/2032	66,348	0.47
77,000	Romanian Government International Bond*	5.63%	22/02/2036	75,153	0.53
150,000	Romanian Government International Bond*	6.38%	18/09/2033	156,247	1.11
104,000	Romanian Government International Bond*	6.63%	27/09/2029	111,466	0.79
143,000	Slovakia Government Bond*	3.75%	06/03/2034	143,426	1.02
51,000	Slovakia Government Bond*	3.75%	23/02/2035	50,697	0.36
123,000	Spain Government Bond*	0.85%	30/07/2037	88,093	0.63
21,000	Spain Government Bond*	2.90%	31/10/2046	18,026	0.13
50,000	Spain Government Bond*	3.15%	30/04/2033	49,497	0.35
21,000	Spain Government Bond*	3.25%	30/04/2034	20,796	0.15
95,000	Spain Government Bond*	3.45%	31/10/2034	95,272	0.68
92,000	Spain Government Bond*	3.50%	31/05/2029	93,857	0.67
115,000	Spain Government Bond*	3.55%	31/10/2033	116,974	0.83
12,000	Spain Government Bond*	4.00%	31/10/2054	11,972	0.09
71,000	Spain Government Bond*	4.20%	31/01/2037	75,718	0.54
<b>Total Government Bonds</b>				<b>6,817,817</b>	<b>48.46</b>
<b>Total Investments</b>				<b>14,250,424</b>	<b>101.28</b>

Futures Contracts 0.35% (31 December 2023: 0.31%)

Number of Contracts	Description	Unrealised Gain EUR	% of Net Assets
30	Euro-BOBL Future September 2024	35,100	0.25
7	Euro-Bund Call Option on Future August 2024, Strike Price EUR 134.00	130	0.00
1	Euro-Buxl 30-Year Bond Future September 2024	2,780	0.02
22	Euro-Schatz Future September 2024	10,890	0.08

## Euro Bond - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

#### Futures Contracts 0.35% (31 December 2023: 0.31%) (continued)

Number of Contracts	Description	Unrealised Gain EUR	% of Net Assets
1	Short-Term Euro-BTP Future September 2024	40	0.00
<b>Total Unrealised Gain on Futures Contracts *</b>		<b>48,940</b>	<b>0.35</b>

#### Inflation Swap Contracts 0.03% (31 December 2023: 0.06%)

Notional Amount	Expiration Date	Counterparty	Receive / (Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Gain EUR	% of Net Assets
EUR 375,000	15/11/2033	LCH Clearnet Ltd <sup>1</sup>	(Pay)	2.32%	CPTFEMU	5,042	0.03
<b>Total Unrealised Gain on Inflation Swap Contracts <sup>∞</sup></b>						<b>5,042</b>	<b>0.03</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

#### Interest Rate Swap Contracts 0.02% (31 December 2023: 0.07%)

Notional Amount	Expiration Date	Counterparty	Receive / (Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Gain EUR	% of Net Assets
EUR 170,000	26/10/2028	LCH Clearnet Ltd <sup>1</sup>	(Pay)	3.09%	1D €STR	2,639	0.02
<b>Total Unrealised Gain on Interest Rate Swap Contracts <sup>∞</sup></b>						<b>2,639</b>	<b>0.02</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

	Fair Value EUR	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>14,307,045</b>	<b>101.68</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Futures Contracts (0.02%) (31 December 2023: (0.18%))

Number of Contracts	Description	Unrealised Loss EUR	% of Net Assets
1	Euro-BTP Future September 2024	(790)	(0.01)
(10)	Euro-Bund Future September 2024	(30)	(0.00)
5	Euro-OAT Future September 2024	(1,585)	(0.01)
<b>Total Unrealised Loss on Futures Contracts *</b>		<b>(2,405)</b>	<b>(0.02)</b>

## Euro Bond - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Inflation Swap Contracts (0.03%) (31 December 2023: (0.03%))

	Notional Amount	Expiration Date	Counterparty	Receive / (Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Loss EUR	% of Net Assets
EUR	400,000	18/04/2027	LCH Clearnet Ltd <sup>1</sup>	Receive	2.26%	CPTFEMU	(2,359)	(0.01)
EUR	375,000	15/11/2028	LCH Clearnet Ltd <sup>1</sup>	Receive	2.21%	CPTFEMU	(2,421)	(0.02)
<b>Total Unrealised Loss on Inflation Swap Contracts <sup>∞</sup></b>							<b>(4,780)</b>	<b>(0.03)</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

### Interest Rate Swap Contracts (0.06%) (31 December 2023: (0.04%))

	Notional Amount	Expiration Date	Counterparty	Receive / (Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Loss EUR	% of Net Assets
EUR	200,031	30/08/2032	LCH Clearnet Ltd <sup>1</sup>	(Pay)	2.22%	6M EURIBOR	(8,682)	(0.06)
<b>Total Unrealised Loss on Interest Rate Swap Contracts <sup>∞</sup></b>							<b>(8,682)</b>	<b>(0.06)</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

### Credit Default Swap Contracts (0.37%) (31 December 2023: (0.52%))

	Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Fair Value EUR	% of Net Assets
EUR	700,000	20/06/2029	ICE Clear U.S. <sup>1</sup>	Buying default protection on iTRAXX Europe Crossover S41.V1	(51,833)	(0.37)
<b>Total Fair Value on Credit Default Swap Contracts <sup>∞</sup></b>					<b>(51,833)</b>	<b>(0.37)</b>

<sup>1</sup>Centrally cleared swap.

	Fair Value EUR	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(67,700)</b>	<b>(0.48)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>14,239,345</b>	<b>101.20</b>
<b>Other Net Liabilities</b>	<b>(168,749)</b>	<b>(1.20)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>14,070,596</b>	<b>100.00</b>

### Portfolio Analysis

	EUR	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	13,178,791	88.14
** Transferable securities and/or money market instruments dealt in on a regulated market	967,849	6.48
† Other transferable securities and/or money market instruments	103,784	0.69
± Financial derivative instruments traded on a regulated market	46,535	0.31
∞ Financial derivative instruments that are traded OTC and centrally cleared	(57,614)	(0.39)
<b>Total Investments</b>	<b>14,239,345</b>	<b>95.23</b>

## Euro Bond Absolute Return - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Asset Backed Securities 1.19% (31 December 2023: 0.46%)</b>					
<b>Euro</b>					
200,000	Auto ABS Italian Stella Loans S.r.l. Series 2024-1 Class B	4.84%	29/12/2036	200,456	0.38
300,000	Brignole Co Series 2024 Class C	5.60%	24/02/2042	301,016	0.56
31,221	Futura S.r.l. Series 2019-1 Class A	6.87%	31/07/2044	31,353	0.06
100,000	Quarzo S.r.l. Series 2024-1 Class C	6.00%	15/06/2041	100,599	0.19
<b>Total Asset Backed Securities **</b>				<b>633,424</b>	<b>1.19</b>
<b>Corporate Bonds 52.75% (31 December 2023: 54.54%)</b>					
<b>Danish Krone</b>					
7,828,554	Nykredit Realkredit AS <sup>†</sup>	4.00%	01/10/2053	1,029,870	1.94
8,298,319	Nykredit Realkredit AS <sup>†</sup>	5.00%	01/10/2053	1,119,543	2.10
3,731,849	Nykredit Realkredit AS <sup>†</sup>	5.00%	01/10/2056	506,874	0.95
<b>Total Danish Krone</b>				<b>2,656,287</b>	<b>4.99</b>
<b>Euro</b>					
200,000	A2A SpA <sup>†</sup>	5.00%	29/12/2049	198,415	0.37
200,000	Alexandrite Monnet UK Holdco Plc <sup>†</sup>	10.50%	15/05/2029	207,568	0.39
100,000	Altice France SA <sup>†</sup>	3.38%	15/01/2028	70,216	0.13
250,000	AMCO - Asset Management Co SpA <sup>†</sup>	0.75%	20/04/2028	220,505	0.41
150,000	AMCO - Asset Management Co SpA <sup>†</sup>	4.63%	06/02/2027	152,220	0.29
100,000	ANZ New Zealand Int'l Ltd <sup>†</sup>	3.95%	17/07/2026	101,226	0.19
200,000	Arkema SA <sup>†</sup>	1.50%	29/12/2049	190,560	0.36
166,000	Aroundtown Finance Sarl <sup>†</sup>	7.13%	29/12/2049	124,749	0.23
300,000	Aroundtown SA <sup>†</sup>	0.38%	15/04/2027	260,532	0.49
200,000	Aroundtown SA <sup>†</sup>	1.45%	09/07/2028	170,750	0.32
300,000	ASR Nederland NV <sup>†</sup>	6.63%	29/12/2049	295,320	0.55
300,000	Athene Global Funding <sup>†</sup>	0.83%	08/01/2027	278,534	0.52
200,000	AusNet Services Holdings Pty Ltd <sup>†</sup>	1.63%	11/03/2081	186,265	0.35
400,000	Balder Finland OYJ <sup>†</sup>	2.00%	18/01/2031	323,876	0.61
300,000	Banco BPM SpA <sup>**</sup>	5.00%	18/06/2034	298,796	0.56
400,000	Bank of New Zealand <sup>†</sup>	2.55%	29/06/2027	390,001	0.73
200,000	Banque Federative du Credit Mutuel SA <sup>†</sup>	2.88%	29/12/2049	183,412	0.34
100,000	Bayerische Landesbank <sup>†</sup>	7.00%	05/01/2034	106,673	0.20
100,000	Bertrand Franchise Finance SAS <sup>†</sup>	6.50%	18/07/2030	100,928	0.19
100,000	BPCE SFH SA <sup>†</sup>	3.13%	24/01/2028	99,700	0.19
100,000	Caisse de Refinancement de l'Habitat SA <sup>†</sup>	3.00%	11/01/2030	99,003	0.19
500,000	Canadian Imperial Bank of Commerce <sup>†</sup>	3.25%	31/03/2027	498,494	0.94
300,000	CECONOMY AG <sup>†</sup>	6.25%	15/07/2029	298,803	0.56
100,000	Citycon Treasury BV <sup>†</sup>	6.50%	08/03/2029	100,197	0.19
300,000	Commerzbank AG <sup>†</sup>	4.88%	16/10/2034	299,291	0.56

## Euro Bond Absolute Return - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 52.75% (31 December 2023: 54.54%) (continued)</b>					
<b>Euro (continued)</b>					
300,000	Commonwealth Bank of Australia*	0.75%	28/02/2028	274,289	0.52
200,000	Credit Agricole Home Loan SFH SA*	2.88%	12/01/2034	194,292	0.36
400,000	Credit Agricole Home Loan SFH SA*	3.13%	18/10/2030	398,494	0.75
100,000	Credit Mutuel Home Loan SFH SA*	2.75%	08/12/2027	98,435	0.18
300,000	Crelan SA*	5.38%	30/04/2035	303,929	0.57
100,000	Cullinan Holdco Scsp**	4.63%	15/10/2026	83,781	0.16
116,000	DSM BV*	3.63%	02/07/2034	115,046	0.22
100,000	El Corte Ingles SA*	4.25%	26/06/2031	100,052	0.19
200,000	Electricite de France SA*	2.88%	29/12/2049	186,928	0.35
200,000	Electricite de France SA*	4.75%	17/06/2044	200,417	0.38
100,000	EnBW Energie Baden-Wuerttemberg AG*	2.13%	31/08/2081	81,254	0.15
200,000	Enel SpA*	1.88%	29/12/2049	165,431	0.31
100,000	Energia Group Roi Financeco DAC**	6.88%	31/07/2028	103,685	0.19
200,000	Engie SA*	5.13%	29/12/2049	198,795	0.37
300,000	Eroski S Coop*	10.63%	30/04/2029	319,208	0.60
300,000	Erste Group Bank AG*	2.88%	09/01/2031	293,906	0.55
200,000	Eurofins Scientific SE*	6.75%	29/12/2049	201,815	0.38
200,000	Evonik Industries AG*	1.38%	02/09/2081	184,475	0.35
100,000	Fiber Bidco SpA*	7.70%	15/01/2030	101,251	0.19
500,000	Firmenich Productions Participations SAS*	1.75%	30/04/2030	455,383	0.86
100,000	Goldstory SAS*	7.84%	01/02/2030	100,684	0.19
166,000	Grand City Properties Finance Sarl*	6.13%	29/12/2049	132,931	0.25
100,000	Grand City Properties SA*	1.50%	29/12/2049	64,706	0.12
100,000	Grand City Properties SA*	5.90%	29/12/2049	76,571	0.14
200,000	Grupo Antolin-Irausa SA*	3.50%	30/04/2028	154,132	0.29
600,000	Heimstaden Bostad AB*	3.38%	29/12/2049	405,360	0.76
400,000	Iceland Bondco Plc**	9.33%	15/12/2027	405,000	0.76
100,000	INEOS Finance Plc*	6.38%	15/04/2029	103,125	0.19
300,000	Islandsbanki HF*	4.63%	27/03/2028	302,766	0.57
100,000	Italmatch Chemicals SpA*	10.00%	06/02/2028	107,235	0.20
200,000	Koninklijke FrieslandCampina NV*	2.85%	29/12/2049	192,030	0.36
879,000	Kreditanstalt fuer Wiederaufbau*	0.75%	28/06/2028	809,150	1.52
300,000	Landsbankinn HF*	5.00%	13/05/2028	307,241	0.58
190,000	Landsbankinn HF*	6.38%	12/03/2027	199,692	0.37
200,000	Lloyds Banking Group Plc*	3.88%	14/05/2032	199,634	0.37
300,000	Loxam SAS*	6.38%	31/05/2029	309,710	0.58
100,000	Maxeda DIY Holding BV**	5.88%	01/10/2026	82,475	0.15
181,000	Medtronic Inc*	4.15%	15/10/2053	183,615	0.34
444,000	Molson Coors Beverage Co*	3.80%	15/06/2032	446,132	0.84
400,000	Morgan Stanley*	3.96%	21/03/2035	397,871	0.75



## Euro Bond Absolute Return - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 52.75% (31 December 2023: 54.54%) (continued)</b>					
<b>Euro (continued)</b>					
200,000	Motability Operations Group Plc*	4.00%	17/01/2030	202,513	0.38
200,000	MPT Operating Partnership LP/MPT Finance Corp*	0.99%	15/10/2026	159,875	0.30
200,000	MSD Netherlands Capital BV*	3.75%	30/05/2054	194,463	0.37
400,000	National Australia Bank Ltd*	2.35%	30/08/2029	383,318	0.72
300,000	National Australia Bank Ltd*	3.15%	05/02/2031	299,179	0.56
200,000	National Grid North America Inc*	4.67%	12/09/2033	208,081	0.39
500,000	Norddeutsche Landesbank-Girozentrale*	5.63%	23/08/2034	497,018	0.93
300,000	PCF GmbH*	4.75%	15/04/2026	255,825	0.48
400,000	Permanent TSB Group Holdings Plc*	3.00%	19/08/2031	384,521	0.72
200,000	Picard Groupe SAS**	6.38%	01/07/2029	199,981	0.38
200,000	Pinnacle Bidco Plc*	8.25%	11/10/2028	212,606	0.40
200,000	Project Grand UK Plc*	9.00%	01/06/2029	201,162	0.38
100,000	Prologis International Funding II SA*	4.38%	01/07/2036	99,774	0.19
143,000	PVH Corp*	4.13%	16/07/2029	142,544	0.27
200,000	RCI Banque SA*	5.50%	09/10/2034	199,754	0.38
100,000	Schaeffler AG*	4.50%	28/03/2030	98,969	0.19
200,000	Sogecap SA*	6.50%	16/05/2044	213,937	0.40
370,000	Southern Co*	1.88%	15/09/2081	330,394	0.62
100,000	Sumitomo Mitsui Banking Corp*	3.60%	16/02/2026	99,812	0.19
300,000	Sumitomo Mitsui Trust Bank Ltd*	4.09%	19/04/2028	305,629	0.57
100,000	Syensqo SA*	2.50%	29/12/2049	96,623	0.18
200,000	Synthomer Plc*	7.38%	02/05/2029	209,201	0.39
100,000	Tereos Finance Groupe I SA**	5.88%	30/04/2030	100,179	0.19
300,000	Teva Pharmaceutical Finance Netherlands II BV*	1.63%	15/10/2028	265,084	0.50
394,000	Timken Co*	4.13%	23/05/2034	384,022	0.72
300,000	Toronto-Dominion Bank*	4.17%	16/02/2027	300,860	0.56
300,000	TotalEnergies SE*	2.13%	29/12/2049	248,290	0.47
300,000	UBS Group AG*	2.13%	13/10/2026	293,201	0.55
400,000	UniCredit Bank Austria AG*	2.88%	10/11/2028	393,457	0.74
400,000	UniCredit SpA**	3.88%	29/12/2049	360,225	0.68
200,000	Upfield BV**	6.88%	02/07/2029	199,291	0.37
100,000	Veolia Environnement SA*	2.50%	29/12/2049	89,939	0.17
200,000	Verizon Communications Inc*	3.75%	28/02/2036	197,845	0.37
500,000	Virgin Money UK Plc*	4.00%	18/03/2028	501,032	0.94
100,000	Vodafone Group Plc*	3.00%	27/08/2080	90,552	0.17
500,000	Volkswagen International Finance NV*	1.88%	30/03/2027	477,912	0.90
200,000	Volkswagen International Finance NV*	3.88%	29/12/2049	186,569	0.35
400,000	Warnermedia Holdings Inc*	4.69%	17/05/2033	398,270	0.75
250,000	Westpac Banking Corp*	0.38%	02/04/2026	237,588	0.45
<b>Total Euro</b>				<b>24,016,455</b>	<b>45.09</b>

## Euro Bond Absolute Return - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 52.75% (31 December 2023: 54.54%) (continued)</b>					
<b>Pound Sterling</b>					
181,000	AA Bond Co Ltd*	6.85%	31/07/2031	214,757	0.40
300,000	Centrica Plc*	6.50%	21/05/2055	357,822	0.67
200,000	Coventry Building Society*	8.75%	29/12/2049	237,789	0.45
300,000	OSB Group Plc*	8.88%	16/01/2030	376,804	0.71
200,000	Rothesay Life Plc*	7.02%	10/12/2034	235,780	0.44
<b>Total Pound Sterling</b>				<b>1,422,952</b>	<b>2.67</b>
<b>Total Corporate Bonds</b>				<b>28,095,694</b>	<b>52.75</b>
<b>Government Bonds 43.50% (31 December 2023: 42.49%)</b>					
<b>Czech Koruna</b>					
12,900,000	Czech Republic Government Bond*	4.50%	11/11/2032	528,866	0.99
15,400,000	Czech Republic Government Bond*	4.90%	14/04/2034	650,113	1.22
<b>Total Czech Koruna</b>				<b>1,178,979</b>	<b>2.21</b>
<b>Euro</b>					
210,000	Acquirente Unico SpA*	2.80%	20/02/2026	205,231	0.39
140,000	Autonomous Community of Madrid Spain*	3.46%	30/04/2034	139,300	0.26
857,000	Bank Gospodarstwa Krajowego*	3.00%	30/05/2029	831,938	1.56
300,000	Bank Gospodarstwa Krajowego*	4.00%	08/09/2027	302,811	0.57
200,000	Bank Gospodarstwa Krajowego*	4.00%	13/03/2032	200,388	0.38
284,000	Bank Gospodarstwa Krajowego*	4.38%	13/03/2039	282,725	0.53
100,000	Bank Gospodarstwa Krajowego*	4.38%	11/06/2054	99,000	0.19
404,000	Bulgaria Government International Bond*	4.50%	27/01/2033	420,550	0.79
440,000	Bulgaria Government International Bond*	4.88%	13/05/2036	465,816	0.87
425,000	Bundesobligation*	2.10%	12/04/2029	418,029	0.78
1,500,000	Bundesrepublik Deutschland Bundesanleihe*	2.30%	15/02/2033	1,483,642	2.78
100,150	Bundesrepublik Deutschland Bundesanleihe*	2.50%	15/08/2046	96,873	0.18
443,000	Croatia Government International Bond*	3.38%	12/03/2034	435,949	0.82
700,000	European Financial Stability Facility*	3.50%	11/04/2029	717,241	1.35
125,000	European Union*	2.88%	06/12/2027	124,489	0.23
780,000	European Union*	3.00%	04/12/2034	769,087	1.44
1,836,000	European Union*	3.13%	04/12/2030	1,849,240	3.47
74,000	European Union*	3.25%	04/02/2050	70,966	0.13
589,000	European Union*	3.38%	04/10/2038	589,344	1.11
367,000	European Union*	3.38%	04/10/2039	365,225	0.69
63,000	European Union*	3.38%	05/10/2054	60,918	0.11
153,000	European Union*	4.00%	04/04/2044	163,724	0.31
300,000	French Republic Government Bond OAT*	1.25%	25/05/2038	227,181	0.43
532,500	French Republic Government Bond OAT*	1.50%	25/05/2031	481,433	0.90
333,000	French Republic Government Bond OAT*	3.00%	25/11/2034	324,304	0.61

## Euro Bond Absolute Return - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Government Bonds 43.50% (31 December 2023: 42.49%) (continued)</b>					
<b>Euro (continued)</b>					
303,000	Hellenic Republic Government Bond*	3.38%	15/06/2034	294,464	0.55
130,000	Hellenic Republic Government Bond*	4.13%	15/06/2054	125,369	0.24
513,000	Hellenic Republic Government Bond*	4.38%	18/07/2038	533,751	1.00
235,000	Instituto de Credito Oficial*	3.80%	31/05/2029	241,348	0.45
356,757	Italy Buoni Poliennali Del Tesoro**	1.40%	26/05/2025	352,742	0.66
118,000	Italy Buoni Poliennali Del Tesoro*	1.45%	01/03/2036	89,107	0.17
529,698	Italy Buoni Poliennali Del Tesoro**	1.60%	22/11/2028	512,187	0.96
436,850	Italy Buoni Poliennali Del Tesoro*	2.00%	14/03/2028	431,011	0.81
325,000	Italy Buoni Poliennali Del Tesoro**	4.05%	30/10/2037	319,463	0.60
440,000	Republic of Poland Government International Bond*	3.63%	11/01/2034	436,149	0.82
368,000	Romanian Government International Bond*	3.62%	26/05/2030	338,888	0.64
352,000	Romanian Government International Bond*	5.25%	30/05/2032	343,448	0.64
403,000	Romanian Government International Bond*	5.63%	22/02/2036	393,333	0.74
734,000	Romanian Government International Bond*	6.38%	18/09/2033	764,570	1.44
282,000	Romanian Government International Bond*	6.63%	27/09/2029	302,244	0.57
233,000	Slovakia Government Bond*	3.75%	06/03/2034	233,695	0.44
350,000	Slovakia Government Bond*	3.75%	23/02/2035	347,923	0.65
490,000	Slovenia Government Bond*	1.19%	14/03/2029	453,400	0.85
390,000	Spain Government Bond*	0.50%	31/10/2031	323,269	0.61
326,000	Spain Government Bond*	0.70%	30/04/2032	270,587	0.51
350,000	Spain Government Bond*	1.25%	31/10/2030	313,280	0.59
229,000	Spain Government Bond*	1.85%	30/07/2035	195,714	0.37
235,000	Spain Government Bond*	3.25%	30/04/2034	232,719	0.44
581,000	Spain Government Bond*	3.45%	31/10/2034	582,664	1.09
358,000	Spain Government Bond*	3.55%	31/10/2033	364,145	0.68
<b>Total Euro</b>				<b>19,920,874</b>	<b>37.40</b>
<b>Polish Zloty</b>					
3,500,000	Republic of Poland Government Bond*	4.75%	25/07/2029	786,921	1.48
1,000,000	Republic of Poland Government Bond*	5.00%	25/10/2034	220,094	0.41
<b>Total Polish Zloty</b>				<b>1,007,015</b>	<b>1.89</b>
<b>United States Dollar</b>					
1,195,610	United States Treasury Inflation Indexed Bonds*	0.13%	15/04/2026	1,065,858	2.00
<b>Total United States Dollar</b>				<b>1,065,858</b>	<b>2.00</b>
<b>Total Government Bonds</b>				<b>23,172,726</b>	<b>43.50</b>
<b>Total Investments</b>				<b>51,901,844</b>	<b>97.44</b>

## Euro Bond Absolute Return - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 0.06% (31 December 2023: 0.08%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain EUR	% of Net Assets
CZK 5,761,763	€ 227,400	18/07/2024	Standard Chartered Bank	1	2,548	0.01
€ 1,949,847	DKK 14,530,911	18/07/2024	Deutsche Bank AG	2	1,006	0.00
€ 1,653	¥ 268,992	18/07/2024	Deutsche Bank AG	1	90	0.00
€ 1,424,849	PLN 6,098,370	18/07/2024	Goldman Sachs International	2	10,727	0.02
€ 170,792	CZK 4,228,187	18/07/2024	Standard Chartered Bank	1	2,048	0.00
€ 1,044,741	US\$ 1,114,284	18/07/2024	Standard Chartered Bank	1	5,849	0.01
€ 649,519	DKK 4,841,698	18/07/2024	Standard Chartered Bank	1	165	0.00
€ 257,015	CZK 6,356,037	18/07/2024	Westpac Banking Corp	1	3,350	0.01
PLN 1,068,193	€ 245,883	18/07/2024	Standard Chartered Bank	1	1,816	0.00
PLN 1,367,878	€ 315,449	18/07/2024	State Street Bank and Trust Co	2	1,742	0.00
US\$ 933	€ 864	18/07/2024	Westpac Banking Corp	1	6	0.00
<i>USD Hedged Classes</i>						
€ 157,837	US\$ 168,820	18/07/2024	Goldman Sachs International	1	439	0.00
US\$ 166,305	€ 154,307	18/07/2024	State Street Bank and Trust Co	1	746	0.00
US\$ 445,231	€ 408,446	18/07/2024	Westpac Banking Corp	1	6,661	0.01
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>37,193</b>	<b>0.06</b>

### Futures Contracts 0.14% (31 December 2023: 0.14%)

Number of Contracts	Description	Unrealised Gain EUR	% of Net Assets
27	Canadian 2-Year Bond Future September 2024	2,847	0.01
41	Euro-BOBL Future September 2024	35,370	0.07
(24)	Euro-BTP Future September 2024	16,260	0.03
20	Euro-Bund Call Option on Future August 2024, Strike Price EUR 134.00	371	0.00
(9)	Euro-OAT Future September 2024	8,010	0.01
21	Euro-Schatz Future September 2024	10,395	0.02
5	US Treasury 2-Year Note (CBT) Future September 2024	1,378	0.00
<b>Total Unrealised Gain on Futures Contracts <sup>±</sup></b>		<b>74,631</b>	<b>0.14</b>

### Inflation Swap Contracts 0.04% (31 December 2023: 0.08%)

Notional Amount	Expiration Date	Counterparty	Receive / (Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Gain EUR	% of Net Assets
EUR 1,500,000	15/11/2033	LCH Clearnet Ltd <sup>1</sup>	(Pay)	2.32%	CPTFEMU	20,168	0.04
<b>Total Unrealised Gain on Inflation Swap Contracts <sup>∞</sup></b>						<b>20,168</b>	<b>0.04</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup> Centrally cleared swap.

## Euro Bond Absolute Return - Schedule of Investments (Continued)

## Financial Assets at Fair Value through Profit or Loss (Continued)

## Interest Rate Swap Contracts 0.07% (31 December 2023: 0.33%)

	Notional Amount	Expiration Date	Counterparty	Receive / (Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Gain EUR	% of Net Assets
EUR	1,778,515	26/10/2028	LCH Clearnet Ltd <sup>1</sup>	(Pay)	3.09%	1D €STR	27,604	0.05
EUR	1,133,216	26/10/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	3.24%	1D €STR	7,344	0.02
<b>Total Unrealised Gain on Interest Rate Swap Contracts <sup>∞</sup></b>							<b>34,948</b>	<b>0.07</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

	Fair Value EUR	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>52,068,784</b>	<b>97.75</b>

## Financial Liabilities at Fair Value through Profit or Loss

## Forward Currency Contracts (0.21%) (31 December 2023: (3.29%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss EUR	% of Net Assets	
€ 92,981	CZK 2,359,044	18/07/2024	BNP Paribas	1	(1,167)	(0.00)	
€ 445,940	£ 382,528	18/07/2024	Citibank NA	2	(4,939)	(0.01)	
€ 316,906	CZK 8,063,741	18/07/2024	Standard Chartered Bank	1	(4,913)	(0.01)	
€ 515,500	PLN 2,239,876	18/07/2024	Standard Chartered Bank	1	(3,894)	(0.01)	
€ 795,759	£ 681,056	18/07/2024	Standard Chartered Bank	2	(6,992)	(0.01)	
€ 53,342	PLN 231,556	18/07/2024	State Street Bank and Trust Co	1	(352)	(0.00)	
€ 110,213	CZK 2,790,612	18/07/2024	State Street Bank and Trust Co	1	(1,159)	(0.00)	
€ 617,545	US\$ 665,559	18/07/2024	Westpac Banking Corp	2	(2,983)	(0.01)	
¥ 1,008,941	€ 6,198	18/07/2024	Deutsche Bank AG	1	(336)	(0.00)	
PLN 734,036	€ 171,959	18/07/2024	Standard Chartered Bank	1	(1,747)	(0.00)	
PLN 1,068,353	€ 249,000	18/07/2024	Westpac Banking Corp	1	(1,265)	(0.00)	
US\$ 680,067	€ 636,444	18/07/2024	Standard Chartered Bank	1	(2,390)	(0.01)	
<i>USD Hedged Classes</i>							
US\$ 15,644,348	€ 14,624,297	18/07/2024	Citibank NA	1	(38,445)	(0.07)	
US\$ 15,644,348	€ 14,626,066	18/07/2024	Westpac Banking Corp	1	(40,214)	(0.08)	
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>						<b>(110,796)</b>	<b>(0.21)</b>

## Futures Contracts (0.23%) (31 December 2023: (0.89%))

Number of Contracts	Description	Unrealised Loss EUR	% of Net Assets
(46)	Euro-Bund Future September 2024	(62,650)	(0.12)
(20)	Euro-Buxl 30-Year Bond Future September 2024	(60,400)	(0.11)
(2)	Short-Term Euro-BTP Future September 2024	(100)	(0.00)
<b>Total Unrealised Loss on Futures Contracts <sup>‡</sup></b>		<b>(123,150)</b>	<b>(0.23)</b>

## Euro Bond Absolute Return - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Inflation Swap Contracts (0.03%) (31 December 2023: (0.04%))

	Notional Amount	Expiration Date	Counterparty	Receive / (Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Loss EUR	% of Net Assets
EUR	1,300,000	18/04/2027	LCH Clearnet Ltd <sup>1</sup>	Receive	2.26%	CPTFEMU	(7,667)	(0.01)
EUR	1,500,000	15/11/2028	LCH Clearnet Ltd <sup>1</sup>	Receive	2.21%	CPTFEMU	(9,685)	(0.02)
<b>Total Unrealised Loss on Inflation Swap Contracts <sup>∞</sup></b>							<b>(17,352)</b>	<b>(0.03)</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

### Interest Rate Swap Contracts (0.03%) (31 December 2023: (0.00%))

	Notional Amount	Expiration Date	Counterparty	Receive / (Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Loss EUR	% of Net Assets
GBP	1,400,000	06/02/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	4.01%	12M SONIA	(14,505)	(0.03)
<b>Total Unrealised Loss on Interest Rate Swap Contracts <sup>∞</sup></b>							<b>(14,505)</b>	<b>(0.03)</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

### Credit Default Swap Contracts (0.37%) (31 December 2023: (0.53%))

	Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Fair Value EUR	% of Net Assets
EUR	2,660,000	20/06/2029	ICE Clear U.S. <sup>1</sup>	Buying default protection on iTRAXX Europe Crossover S41	(196,966)	(0.37)
<b>Total Fair Value on Credit Default Swap Contracts <sup>∞</sup></b>					<b>(196,966)</b>	<b>(0.37)</b>

<sup>1</sup>Centrally cleared swap.

	Fair Value EUR	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(462,769)</b>	<b>(0.87)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>51,606,015</b>	<b>96.88</b>
<b>Other Net Assets</b>	<b>1,661,741</b>	<b>3.12</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>53,267,756</b>	<b>100.00</b>

Portfolio Analysis	EUR	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	48,043,047	85.54
** Transferable securities and/or money market instruments dealt in on a regulated market	3,651,229	6.50
† Other transferable securities and/or money market instruments	207,568	0.37
± Financial derivative instruments traded on a regulated market	(48,519)	(0.09)
∞ Financial derivative instruments that are traded OTC and centrally cleared	(247,310)	(0.44)
<b>Total Investments</b>	<b>51,606,015</b>	<b>91.88</b>

## European High Yield Bond - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Asset Backed Securities 0.98% (31 December 2023: 0.59%)</b>					
<b>Euro</b>					
500,000	Aurium CLO VII DAC Series 7X Class E	9.69%	15/05/2034	509,011	0.10
1,000,000	Avoca CLO XXIX DAC Series 29X Class E	10.52%	15/04/2037	1,014,587	0.20
400,000	Blackrock European CLO XIV DAC Series 14X Class E	11.36%	15/07/2036	411,544	0.08
500,000	Contego CLO XII DAC Series 12X Class E	11.97%	25/01/2038	518,673	0.10
300,000	CVC Cordatus Loan Fund XXVII DAC Series 27X Class F	14.07%	15/04/2035	313,649	0.06
500,000	Fidelity Grand Harbour CLO DAC Series 2023-2X Class E	10.56%	15/04/2038	510,073	0.10
500,000	OCP Euro CLO 2020-4 DAC Series 2020-4X Class ER	9.84%	22/09/2034	504,324	0.10
300,000	Otranto Park CLO DAC Series 1X Class E	10.88%	15/05/2035	305,086	0.06
375,000	RRE 5 Loan Management DAC Series 5X Class DR	10.26%	15/01/2037	378,941	0.07
350,000	Vesey Park CLO DAC Series 1X Class E	13.70%	16/11/2032	359,938	0.07
<b>Total Euro</b>				<b>4,825,826</b>	<b>0.94</b>
<b>United States Dollar</b>					
250,000	Flatiron CLO 17 Ltd Series 2017-1X Class ER	11.48%	15/05/2030	233,882	0.04
<b>Total United States Dollar</b>				<b>233,882</b>	<b>0.04</b>
<b>Total Asset Backed Securities **</b>				<b>5,059,708</b>	<b>0.98</b>
<b>Corporate Bonds 97.25% (31 December 2023: 94.13%)</b>					
<b>Euro</b>					
1,938,000	A2A SpA*	5.00%	29/12/2049	1,922,641	0.37
3,100,000	Abertis Infraestructuras Finance BV*	3.25%	29/12/2049	3,022,093	0.59
2,800,000	Accor SA*	7.25%	29/12/2049	3,041,605	0.59
1,620,000	Afflelou SAS*	4.25%	19/05/2026	1,609,793	0.31
2,100,000	Ahlstrom Holding 3 Oy*	3.63%	04/02/2028	1,989,629	0.39
3,100,000	Air France-KLM*	4.63%	23/05/2029	3,057,081	0.59
1,677,000	Alexandrite Monnet UK Holdco Plc†	10.50%	15/05/2029	1,740,460	0.34
1,510,000	Almirall SA*	2.13%	30/09/2026	1,450,341	0.28
3,245,000	Altice Financing SA**	4.25%	15/08/2029	2,459,491	0.48
532,000	Altice France SA**	2.13%	15/02/2025	490,105	0.10
4,000,000	Altice France SA**	4.13%	15/01/2029	2,668,750	0.52
2,358,000	Aramark International Finance Sarl†	3.13%	01/04/2025	2,338,275	0.45
1,545,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc*	2.13%	15/08/2026	1,287,387	0.25
1,330,000	Arena Luxembourg Finance Sarl†	1.88%	01/02/2028	1,223,267	0.24
2,690,000	Ashland Services BV**	2.00%	30/01/2028	2,489,226	0.48
2,559,000	Assemblin Caverion Group AB**	6.25%	01/07/2030	2,573,650	0.50
1,800,000	Assemblin Caverion Group AB**	7.20%	01/07/2031	1,802,846	0.35
1,810,000	Avantor Funding Inc*	3.88%	15/07/2028	1,767,012	0.34
950,000	Balder Finland OYJ†	1.38%	24/05/2030	756,996	0.15

## European High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 97.25% (31 December 2023: 94.13%) (continued)</b>					
<b>Euro (continued)</b>					
720,000	Balder Finland OYJ*	2.00%	18/01/2031	582,976	0.11
467,000	Banijay Entertainment SASU**	7.00%	01/05/2029	488,073	0.09
993,000	Banijay SAS**	6.50%	01/03/2026	995,644	0.19
2,500,000	Bayer AG*	5.38%	25/03/2082	2,385,000	0.46
1,000,000	Bayer AG*	7.00%	25/09/2083	1,033,977	0.20
1,000,000	BCP V Modular Services Finance II Plc**	4.75%	30/11/2028	933,800	0.18
3,338,000	BCP V Modular Services Finance Plc**	6.75%	30/11/2029	2,828,955	0.55
2,095,000	Belden Inc*	3.38%	15/07/2031	1,923,776	0.37
1,306,000	Belden Inc*	3.88%	15/03/2028	1,269,207	0.25
2,029,000	Benteler International AG*	9.38%	15/05/2028	2,180,379	0.42
2,500,000	Bertrand Franchise Finance SAS*	6.50%	18/07/2030	2,523,188	0.49
5,687,000	Birkenstock Financing Sarl*	5.25%	30/04/2029	5,762,353	1.12
2,865,000	Boels Topholding BV**	5.75%	15/05/2030	2,916,570	0.57
2,181,000	British Telecommunications Plc*	5.13%	03/10/2054	2,191,294	0.43
1,855,000	Canpack SA/Canpack US LLC*	2.38%	01/11/2027	1,742,499	0.34
4,850,000	Castellum AB*	3.13%	29/12/2049	4,310,437	0.84
5,400,000	CECONOMY AG*	1.75%	24/06/2026	5,201,429	1.01
3,080,000	CECONOMY AG*	6.25%	15/07/2029	3,067,711	0.60
1,835,000	Cerba Healthcare SACA*	3.50%	31/05/2028	1,521,537	0.30
2,358,000	Cheplapharm Arzneimittel GmbH*	7.50%	15/05/2030	2,470,619	0.48
4,545,000	Clarios Global LP/Clarios US Finance Co**	4.38%	15/05/2026	4,533,069	0.88
1,152,000	Constellium SE*	3.13%	15/07/2029	1,078,324	0.21
740,000	Constellium SE*	4.25%	15/02/2026	737,039	0.14
900,000	Coty Inc**	3.88%	15/04/2026	896,119	0.17
720,000	Coty Inc**	4.50%	15/05/2027	726,480	0.14
3,255,000	CPI Property Group SA*	1.75%	14/01/2030	2,468,755	0.48
2,735,000	CPI Property Group SA*	2.75%	12/05/2026	2,562,750	0.50
2,310,000	CPI Property Group SA*	3.75%	29/12/2049	1,167,705	0.23
780,000	CPI Property Group SA*	4.88%	29/12/2049	499,200	0.10
3,342,000	CT Investment GmbH*	6.38%	15/04/2030	3,406,751	0.66
3,740,000	Ctec II GmbH**	5.25%	15/02/2030	3,468,674	0.67
2,375,000	Cullinan Holdco Scsp**	4.63%	15/10/2026	1,989,805	0.39
2,810,000	Dana Financing Luxembourg Sarl*	3.00%	15/07/2029	2,546,366	0.49
1,200,000	EDP - Energias de Portugal SA*	4.75%	29/05/2054	1,194,000	0.23
5,000,000	EDP - Energias de Portugal SA*	5.94%	23/04/2083	5,215,712	1.01
7,400,000	Electricite de France SA*	2.63%	29/12/2049	6,689,554	1.30
1,600,000	Electricite de France SA*	3.38%	29/12/2049	1,399,152	0.27
1,600,000	Electricite de France SA*	4.00%	29/12/2049	1,599,770	0.31



## European High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 97.25% (31 December 2023: 94.13%) (continued)</b>					
<b>Euro (continued)</b>					
1,800,000	Electricite de France SA*	5.00%	29/12/2049	1,789,015	0.35
2,200,000	Electricite de France SA*	7.50%	29/12/2049	2,356,002	0.46
1,525,000	Elior Group SA*	3.75%	15/07/2026	1,483,063	0.29
974,000	EMRLD Borrower LP/Emerald Co-Issuer Inc**	6.38%	15/12/2030	1,012,960	0.20
2,655,000	Energizer Gamma Acquisition BV**	3.50%	30/06/2029	2,446,503	0.48
4,393,000	Ephios Subco 3 Sarl**	7.88%	31/01/2031	4,682,471	0.91
4,049,000	Eroski S Coop*	10.63%	30/04/2029	4,308,237	0.84
2,530,000	Eurofins Scientific SE*	6.75%	29/12/2049	2,552,963	0.50
4,100,000	Fastighets AB Balder*	2.87%	02/06/2081	3,861,687	0.75
2,265,000	Fiber Bidco SpA**	6.13%	15/06/2031	2,245,110	0.44
1,505,000	Fiber Midco SpA*	10.00%	15/06/2029	1,507,333	0.29
3,395,000	Fnac Darty SA*	6.00%	01/04/2029	3,455,506	0.67
1,505,000	Food Service Project SA*	5.50%	21/01/2027	1,511,616	0.29
1,600,000	Forvia SE*	2.38%	15/06/2029	1,441,136	0.28
500,000	Forvia SE*	3.13%	15/06/2026	488,937	0.09
5,223,000	Forvia SE*	5.50%	15/06/2031	5,274,577	1.02
599,000	Forvia SE*	7.25%	15/06/2026	623,784	0.12
1,351,000	Goldstory SAS*	6.75%	01/02/2030	1,372,109	0.27
3,110,000	Grifols SA*	1.63%	15/02/2025	3,086,092	0.60
3,105,000	Grifols SA*	3.88%	15/10/2028	2,556,288	0.50
2,525,000	Gruenthal GmbH**	4.13%	15/05/2028	2,468,617	0.48
1,205,000	Grupo Antolin-Irausa SA*	3.50%	30/04/2028	928,648	0.18
2,391,000	Guala Closures SpA*	3.25%	15/06/2028	2,203,841	0.43
1,000,000	Heimstaden Bostad AB*	2.63%	29/12/2049	624,375	0.12
1,675,000	Heimstaden Bostad AB*	3.00%	29/12/2049	1,021,478	0.20
650,000	Heimstaden Bostad AB*	3.25%	29/12/2049	491,858	0.10
1,545,000	Heimstaden Bostad Treasury BV*	0.25%	13/10/2024	1,514,824	0.29
1,000,000	Heimstaden Bostad Treasury BV*	1.63%	13/10/2031	712,968	0.14
3,080,000	House of HR Group BV**	9.00%	03/11/2029	3,248,638	0.63
1,850,000	HT Troplast GmbH**	9.38%	15/07/2028	1,818,515	0.35
500,000	IHO Verwaltungs GmbH*	3.75%	15/09/2026	493,425	0.10
1,200,000	IHO Verwaltungs GmbH*	3.88%	15/05/2027	1,180,305	0.23
2,114,000	IHO Verwaltungs GmbH*	8.75%	15/05/2028	2,264,024	0.44
2,460,000	Iliad Holding SASU**	5.13%	15/10/2026	2,465,781	0.48
1,860,000	Iliad Holding SASU**	5.63%	15/10/2028	1,856,140	0.36
1,250,000	Iliad Holding SASU*	6.88%	15/04/2031	1,271,031	0.25
3,403,000	INEOS Quattro Finance 1 Plc*	3.75%	15/07/2026	3,321,736	0.65
4,037,000	INEOS Quattro Finance 2 Plc*	8.50%	15/03/2029	4,282,500	0.83
1,900,000	International Consolidated Airlines Group SA*	3.75%	25/03/2029	1,869,726	0.36
900,000	IQVIA Inc**	2.88%	15/06/2028	850,678	0.17

## European High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 97.25% (31 December 2023: 94.13%) (continued)</b>					
<b>Euro (continued)</b>					
1,675,000	Italmatch Chemicals SpA*	10.00%	06/02/2028	1,796,186	0.35
950,000	Jaguar Land Rover Automotive Plc*	4.50%	15/07/2028	950,356	0.18
500,000	Jaguar Land Rover Automotive Plc*	6.88%	15/11/2026	527,172	0.10
1,227,000	Kapla Holding SAS*	7.22%	31/07/2030	1,230,681	0.24
1,113,000	Koninklijke KPN NV*	4.88%	29/12/2049	1,123,574	0.22
1,905,000	Koninklijke KPN NV*	6.00%	29/12/2049	1,995,878	0.39
1,765,000	Kronos International Inc**	9.50%	15/03/2029	1,919,471	0.37
7,315,000	Lorca Telecom Bondco SA*	4.00%	18/09/2027	7,146,389	1.39
2,202,000	Loxam SAS*	5.75%	15/07/2027	2,191,772	0.43
2,895,000	Lune Holdings Sarl**	5.63%	15/11/2028	2,488,126	0.48
1,055,000	Matterhorn Telecom SA**	3.13%	15/09/2026	1,028,908	0.20
2,245,000	Miller Homes Group Finco Plc**	9.08%	15/05/2028	2,250,613	0.44
3,245,000	Mooney Group SpA**	7.59%	17/12/2026	3,246,420	0.63
3,532,000	Motion Finco Sarl*	7.38%	15/06/2030	3,677,872	0.71
3,556,000	Multiversity SRL*	8.12%	30/10/2028	3,578,669	0.70
3,409,000	Neopharmed Gentili SpA*	7.13%	08/04/2030	3,496,353	0.68
1,900,000	Nexans SA*	4.13%	29/05/2029	1,882,544	0.37
1,700,000	Nexans SA*	4.25%	11/03/2030	1,684,764	0.33
1,310,000	Nidda BondCo GmbH**	5.00%	30/09/2025	1,309,100	0.25
2,140,000	Nobian Finance BV*	3.63%	15/07/2026	2,109,612	0.41
500,000	Olympus Water US Holding Corp*	3.88%	01/10/2028	469,439	0.09
900,000	Olympus Water US Holding Corp*	5.38%	01/10/2029	817,687	0.16
2,505,000	Olympus Water US Holding Corp*	9.63%	15/11/2028	2,691,466	0.52
2,676,000	ONE Hotels GmbH**	7.75%	02/04/2031	2,795,550	0.54
2,995,000	Ontex Group NV*	3.50%	15/07/2026	2,963,141	0.58
2,200,000	Opmobility*	4.88%	13/03/2029	2,179,405	0.42
1,645,000	Orsted AS*	1.75%	09/12/3019	1,478,604	0.29
5,126,000	Orsted AS*	5.13%	14/03/3024	5,174,569	1.01
1,383,000	Pachelbel Bidco SpA**	7.13%	17/05/2031	1,429,998	0.28
4,550,000	PEU Finance Plc*	7.25%	01/07/2028	4,733,523	0.92
2,230,000	Picard Groupe SAS*	3.88%	01/07/2026	2,227,268	0.43
1,191,000	Picard Groupe SAS**	6.38%	01/07/2029	1,190,887	0.23
2,890,000	PLT VII Finance Sarl**	4.63%	05/01/2026	2,890,903	0.56
3,562,000	PLT VII Finance Sarl*	6.00%	15/06/2031	3,561,889	0.69
1,565,000	Primo Water Holdings Inc**	3.88%	31/10/2028	1,486,335	0.29
945,000	ProGroup AG*	5.13%	15/04/2029	949,258	0.18
2,501,000	ProGroup AG*	5.38%	15/04/2031	2,487,323	0.48
1,024,000	Project Grand UK Plc*	9.00%	01/06/2029	1,029,949	0.20
1,319,000	Q-Park Holding I BV*	5.13%	01/03/2029	1,325,021	0.26
1,449,000	Q-Park Holding I BV**	5.13%	15/02/2030	1,447,153	0.28

## European High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 97.25% (31 December 2023: 94.13%) (continued)</b>					
<b>Euro (continued)</b>					
1,590,000	Rakuten Group Inc*	4.25%	29/12/2049	1,256,100	0.24
2,048,000	RAY Financing LLC*	6.50%	15/07/2031	2,059,592	0.40
1,200,000	RCS & RDS SA*	2.50%	05/02/2025	1,183,510	0.23
700,000	Rossini Sarl*	6.75%	30/10/2025	702,389	0.14
760,000	Rossini Sarl*	7.74%	30/10/2025	762,947	0.15
3,315,000	Sappi Papier Holding GmbH*	3.13%	15/04/2026	3,242,115	0.63
1,100,000	Schaeffler AG*	3.38%	12/10/2028	1,067,522	0.21
2,000,000	Schaeffler AG*	4.50%	28/03/2030	1,979,381	0.38
1,200,000	Schaeffler AG*	4.75%	14/08/2029	1,210,275	0.23
3,070,000	SES SA*	2.88%	29/12/2049	2,899,768	0.56
1,250,000	Sigma Holdco BV**	5.75%	15/05/2026	1,229,687	0.24
850,000	SNF Group SACA*	2.63%	01/02/2029	794,219	0.15
2,950,000	Summer BC Holdco B Sarl**	5.75%	31/10/2026	2,923,727	0.57
2,132,000	Summit Properties Ltd*	2.00%	31/01/2025	2,051,788	0.40
850,000	Sunrise HoldCo IV BV*	3.88%	15/06/2029	810,705	0.16
4,050,000	Synthomer Plc*	7.38%	02/05/2029	4,236,325	0.82
6,141,197	Techem Verwaltungsgesellschaft 674 mbH**	6.00%	30/07/2026	6,148,270	1.19
847,000	Telecom Italia SpA**	1.63%	18/01/2029	736,977	0.14
1,110,000	Telecom Italia SpA*	2.38%	12/10/2027	1,037,795	0.20
1,165,000	Telecom Italia SpA*	6.88%	15/02/2028	1,232,818	0.24
2,115,000	Telecom Italia SpA*	7.88%	31/07/2028	2,311,854	0.45
1,718,000	Telecom Italia SpA Series S**	1.63%	18/01/2029	1,506,299	0.29
1,655,000	Telecom Italia SpA Series S*	6.88%	15/02/2028	1,765,691	0.34
3,052,000	Telecom Italia SpA Series S*	7.88%	31/07/2028	3,372,406	0.66
1,500,000	Telefonica Europe BV*	2.88%	29/12/2049	1,422,311	0.28
2,400,000	Telefonica Europe BV*	5.75%	29/12/2049	2,460,310	0.48
3,200,000	Telefonica Europe BV*	6.14%	29/12/2049	3,359,011	0.65
1,700,000	Telefonica Europe BV*	6.75%	29/12/2049	1,847,632	0.36
1,262,000	Tereos Finance Groupe I SA**	5.88%	30/04/2030	1,264,256	0.25
1,905,000	Teva Pharmaceutical Finance Netherlands II BV*	1.63%	15/10/2028	1,683,287	0.33
3,225,000	Teva Pharmaceutical Finance Netherlands II BV*	4.38%	09/05/2030	3,128,730	0.61
1,330,000	Teva Pharmaceutical Finance Netherlands II BV*	4.50%	01/03/2025	1,329,268	0.26
1,230,000	Teva Pharmaceutical Finance Netherlands II BV*	6.00%	31/01/2025	1,235,799	0.24
3,330,000	Teva Pharmaceutical Finance Netherlands II BV*	7.38%	15/09/2029	3,694,219	0.72
1,793,000	Titan Holdings II BV*	5.13%	15/07/2029	1,815,379	0.35
2,479,500	TK Elevator Holdco GmbH**	6.63%	15/07/2028	2,396,127	0.47
5,550,000	TK Elevator Midco GmbH**	4.38%	15/07/2027	5,359,496	1.04
2,195,000	Trivium Packaging Finance BV*	3.75%	15/08/2026	2,152,472	0.42
4,520,000	UGI International LLC**	2.50%	01/12/2029	4,025,031	0.78
600,000	United Group BV**	3.13%	15/02/2026	584,760	0.11

## European High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 97.25% (31 December 2023: 94.13%) (continued)</b>					
<b>Euro (continued)</b>					
800,000	United Group BV*	4.00%	15/11/2027	777,120	0.15
1,800,000	United Group BV**	5.25%	01/02/2030	1,769,524	0.34
570,000	United Group BV**	6.75%	15/02/2031	586,616	0.11
1,060,000	UPCB Finance VII Ltd*	3.63%	15/06/2029	1,009,451	0.20
1,463,000	Upfield BV**	6.88%	02/07/2029	1,457,816	0.28
2,500,000	Valeo SE*	4.50%	11/04/2030	2,452,774	0.48
900,000	Valeo SE*	5.88%	12/04/2029	945,357	0.18
600,000	Veolia Environnement SA*	2.25%	29/12/2049	576,075	0.11
2,000,000	Veolia Environnement SA*	2.50%	29/12/2049	1,798,781	0.35
4,255,000	Verisure Holding AB*	3.25%	15/02/2027	4,093,842	0.80
3,386,000	Verisure Midholding AB*	5.25%	15/02/2029	3,311,247	0.64
1,365,000	Virgin Media Finance Plc**	3.75%	15/07/2030	1,158,718	0.22
2,414,000	Vmed O2 UK Financing I Plc**	5.63%	15/04/2032	2,350,934	0.46
500,000	Vodafone Group Plc*	2.63%	27/08/2080	481,891	0.09
1,550,000	Vodafone Group Plc*	3.00%	27/08/2080	1,403,558	0.27
2,540,000	Vodafone Group Plc*	4.20%	03/10/2078	2,504,714	0.49
2,300,000	Volkswagen International Finance NV*	3.88%	29/12/2049	2,222,375	0.43
1,800,000	Volkswagen International Finance NV Series S*	3.88%	29/12/2049	1,679,122	0.33
2,750,000	WMG Acquisition Corp*	2.25%	15/08/2031	2,404,463	0.47
2,360,000	Wp/ap Telecom Holdings III BV**	5.50%	15/01/2030	2,191,850	0.43
1,700,000	ZF Europe Finance BV*	3.00%	23/10/2029	1,573,562	0.31
1,400,000	ZF Europe Finance BV*	4.75%	31/01/2029	1,406,694	0.27
3,900,000	ZF Finance GmbH*	3.75%	21/09/2028	3,783,097	0.73
5,420,000	Ziggo Bond Co BV*	3.38%	28/02/2030	4,577,143	0.89
<b>Total Euro</b>				<b>428,904,594</b>	<b>83.32</b>
<b>Pound Sterling</b>					
2,775,000	AA Bond Co Ltd*	6.50%	31/01/2026	3,260,051	0.63
881,000	AA Bond Co Ltd*	6.85%	31/07/2031	1,045,308	0.20
2,780,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl*	4.88%	01/06/2028	2,958,726	0.57
600,000	B&M European Value Retail SA*	4.00%	15/11/2028	649,300	0.13
2,389,000	B&M European Value Retail SA*	8.13%	15/11/2030	2,983,797	0.58
5,348,000	Bellis Acquisition Co Plc†	8.13%	14/05/2030	6,310,501	1.23
900,000	Bellis Finco Plc**	4.00%	16/02/2027	978,010	0.19
1,919,000	British Telecommunications Plc*	8.38%	20/12/2083	2,411,933	0.47
1,210,000	Constellation Automotive Financing Plc*	4.88%	15/07/2027	1,207,759	0.23
2,790,000	Co-operative Group Holdings 2011 Ltd*	7.50%	08/07/2026	3,319,371	0.64
1,000,000	CPUK Finance Ltd*	4.50%	28/08/2027	1,104,163	0.21
2,540,000	CPUK Finance Ltd**	6.50%	28/08/2026	2,976,657	0.58
1,825,000	Deuce Finco Plc**	5.50%	15/06/2027	2,063,033	0.40

## European High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 97.25% (31 December 2023: 94.13%) (continued)</b>					
<b>Pound Sterling (continued)</b>					
1,740,000	Iceland Bondco Plc**	10.88%	15/12/2027	2,143,085	0.42
2,320,000	Iron Mountain UK Plc*	3.88%	15/11/2025	2,676,750	0.52
1,215,000	Kier Group Plc*	9.00%	15/02/2029	1,469,558	0.29
3,072,000	Maison Finco Plc**	6.00%	31/10/2027	3,385,898	0.66
1,520,000	Miller Homes Group Finco Plc**	7.00%	15/05/2029	1,675,426	0.33
3,145,000	Mobico Group Plc*	4.25%	29/12/2049	3,371,067	0.65
1,295,000	MPT Operating Partnership LP/MPT Finance Corp*	2.50%	24/03/2026	1,313,235	0.25
1,445,000	NGG Finance Plc*	5.63%	18/06/2073	1,696,162	0.33
2,335,000	Ocado Group Plc*	3.88%	08/10/2026	2,344,401	0.46
3,194,000	Pinnacle Bidco Plc*	10.00%	11/10/2028	4,005,043	0.78
2,160,000	RAC Bond Co Plc**	5.25%	04/11/2027	2,395,179	0.46
965,000	Stonegate Pub Co Financing 2019 Plc**	8.25%	31/07/2025	1,120,233	0.22
1,065,000	Travis Perkins Plc*	3.75%	17/02/2026	1,195,279	0.23
3,491,000	TVL Finance Plc*	10.25%	28/04/2028	4,313,123	0.84
1,000,000	Virgin Media Secured Finance Plc*	4.25%	15/01/2030	1,005,500	0.19
2,855,000	Virgin Media Vendor Financing Notes III DAC**	4.88%	15/07/2028	3,013,818	0.59
1,300,000	Vmed O2 UK Financing I Plc**	4.50%	15/07/2031	1,268,626	0.25
2,620,000	Zenith Finco Plc**	6.50%	30/06/2027	2,038,424	0.40
<b>Total Pound Sterling</b>				<b>71,699,416</b>	<b>13.93</b>
<b>Total Corporate Bonds</b>				<b>500,604,010</b>	<b>97.25</b>
<b>Term Loans 0.03% (31 December 2023: 0.03%)</b>					
<b>Euro</b>					
24,107	Aernnova Aerospace SAU	6.92%	26/02/2027	24,073	0.01
94,016	Aernnova Aerospace SAU	6.96%	26/02/2027	93,882	0.02
<b>Total Term Loans †</b>				<b>117,955</b>	<b>0.03</b>
<b>Total Investments</b>				<b>505,781,673</b>	<b>98.26</b>

Forward Currency Contracts 0.01% (31 December 2023: 0.15%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain EUR	% of Net Assets
€ 2,475,723	£ 2,094,286	18/07/2024	UBS AG	1	7,219	0.00
<i>CHF Hedged Classes</i>						
CHF 1,166,942	€ 1,206,837	18/07/2024	Goldman Sachs International	1	6,306	0.00
CHF 1,299,547	€ 1,343,201	18/07/2024	Westpac Banking Corp	18	7,798	0.00
<i>SGD Hedged Classes</i>						
€ 572	US\$ 611	18/07/2024	UBS AG	1	2	0.00
<i>USD Hedged Classes</i>						
€ 142,898	US\$ 152,842	18/07/2024	Goldman Sachs International	1	397	0.00
€ 7,388,212	US\$ 7,903,437	18/07/2024	UBS AG	1	19,522	0.00

## European High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts 0.01% (31 December 2023: 0.15%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain EUR	% of Net Assets
<i>USD Hedged Classes (continued)</i>						
€ 7,444,401	US\$ 7,962,558	18/07/2024	Westpac Banking Corp	2	20,589	0.01
US\$ 236,651	€ 219,105	18/07/2024	Goldman Sachs International	2	1,534	0.00
US\$ 511,494	€ 470,546	18/07/2024	Westpac Banking Corp	25	6,345	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>69,712</b>	<b>0.01</b>
					<b>Fair Value EUR</b>	<b>% of Net Assets</b>
<b>Total Financial Assets at Fair Value through Profit or Loss</b>					<b>505,851,385</b>	<b>98.27</b>

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (0.20%) (31 December 2023: (0.31%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss EUR	% of Net Assets
€ 73,344,625	£ 63,005,087	18/07/2024	UBS AG	1	(918,534)	(0.18)
€ 273,605	US\$ 295,155	18/07/2024	Westpac Banking Corp	1	(1,580)	(0.00)
£ 2,652,277	€ 3,140,198	18/07/2024	UBS AG	1	(13,998)	(0.00)
<i>CHF Hedged Classes</i>						
CHF 65,633	€ 68,875	18/07/2024	Westpac Banking Corp	2	(643)	(0.00)
€ 3,620	CHF 3,524	18/07/2024	Westpac Banking Corp	1	(43)	(0.00)
<i>USD Hedged Classes</i>						
€ 99,285	US\$ 107,343	18/07/2024	Westpac Banking Corp	5	(794)	(0.00)
US\$ 18,908,970	€ 17,676,296	18/07/2024	UBS AG	1	(46,705)	(0.01)
US\$ 18,923,330	€ 17,691,617	18/07/2024	Westpac Banking Corp	6	(48,638)	(0.01)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(1,030,935)</b>	<b>(0.20)</b>
					<b>Fair Value EUR</b>	<b>% of Net Assets</b>
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>					<b>(1,030,935)</b>	<b>(0.20)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>					<b>504,820,450</b>	<b>98.07</b>
<b>Other Net Assets</b>					<b>9,947,509</b>	<b>1.93</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>					<b>514,767,959</b>	<b>100.00</b>

Portfolio Analysis		EUR	% of Total Assets
*	Transferable securities and/or money market instruments admitted to an official stock exchange listing	354,964,438	66.84
**	Transferable securities and/or money market instruments dealt in on a regulated market	142,648,319	26.86
†	Other transferable securities and/or money market instruments	8,168,916	1.54
∞	Financial derivative instruments that are traded OTC	(961,223)	(0.18)
<b>Total Investments</b>		<b>504,820,450</b>	<b>95.06</b>

## European Sustainable Equity - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value EUR	% of Net Assets
<b>Equities 97.50% (31 December 2023: 99.49%)</b>			
<b>Danish Krone</b>			
70,456	Netcompany Group A/S	2,822,982	1.87
85,933	Novo Nordisk A/S Class B	11,587,636	7.65
<b>Total Danish Krone</b>		<b>14,410,618</b>	<b>9.52</b>
<b>Euro</b>			
3,550	Adyen NV	3,951,860	2.61
10,714	ASML Holding NV	10,330,439	6.82
23,145	Beiersdorf AG	3,160,450	2.09
11,309	DiaSorin SpA	1,052,416	0.69
28,014	EssilorLuxottica SA	5,636,417	3.72
73,671	Euronext NV	6,372,541	4.21
5,865	Ferrari NV	2,232,805	1.47
12,953	Kering SA	4,384,590	2.90
15,333	L'Oreal SA	6,287,297	4.15
144,706	RELX Plc	6,216,570	4.11
13,023	Reply SpA	1,794,569	1.18
9,351	Sartorius Stedim Biotech	1,433,508	0.95
35,239	Schneider Electric SE	7,904,108	5.22
66,229	Scout24 SE	4,715,505	3.11
114,569	Zalando SE	2,507,915	1.66
<b>Total Euro</b>		<b>67,980,990</b>	<b>44.89</b>
<b>Norwegian Krone</b>			
98,365	Bakkafrost P/F	4,671,956	3.08
<b>Total Norwegian Krone</b>		<b>4,671,956</b>	<b>3.08</b>
<b>Pound Sterling</b>			
231,384	3i Group Plc	8,367,455	5.53
175,959	Compass Group Plc	4,482,839	2.96
243,156	CVS Group Plc	2,890,903	1.91
64,632	London Stock Exchange Group Plc	7,165,778	4.73
345,658	Sage Group Plc	4,437,751	2.93
<b>Total Pound Sterling</b>		<b>27,344,726</b>	<b>18.06</b>
<b>Swedish Krona</b>			
194,390	Assa Abloy AB Class B	5,131,189	3.39
222,338	Atlas Copco AB Class A	3,902,163	2.57
<b>Total Swedish Krona</b>		<b>9,033,352</b>	<b>5.96</b>

## European Sustainable Equity - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value EUR	% of Net Assets
<b>Equities 97.50% (31 December 2023: 99.49%) (continued)</b>			
<b>Swiss Franc</b>			
81,069	Nestle SA	7,720,740	5.10
5,021	Partners Group Holding AG	6,016,392	3.97
32,302	Straumann Holding AG	3,733,058	2.46
8,904	Tecan Group AG	2,781,013	1.84
7,495	VAT Group AG	3,964,338	2.62
	<b>Total Swiss Franc</b>	<b>24,215,541</b>	<b>15.99</b>
	<b>Total Equities *</b>	<b>147,657,183</b>	<b>97.50</b>
	<b>Total Investments</b>	<b>147,657,183</b>	<b>97.50</b>
<b>Total Financial Assets at Fair Value through Profit or Loss</b>		<b>147,657,183</b>	<b>97.50</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>		<b>147,657,183</b>	<b>97.50</b>
<b>Other Net Assets</b>		<b>3,780,245</b>	<b>2.50</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>151,437,428</b>	<b>100.00</b>
<b>Portfolio Analysis</b>		<b>EUR</b>	<b>% of Total Assets</b>
* Transferable securities and/or money market instruments admitted to an official stock exchange listing		147,657,183	97.45
<b>Total Investments</b>		<b>147,657,183</b>	<b>97.45</b>



## Event Driven - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description			Fair Value US\$	% of Net Assets
<b>Equities 0.59% (31 December 2023: 0.00%)</b>					
<b>United States Dollar</b>					
23,434	Tempus AI Inc Class A			820,190	0.59
<b>Total Equities *</b>				<b>820,190</b>	<b>0.59</b>
Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Treasury Bills 42.97% (31 December 2023: 91.00%)</b>					
<b>United States Dollar</b>					
6,000,000	United States Treasury Bill	0.00%	05/07/2024	5,996,488	4.32
6,000,000	United States Treasury Bill	0.00%	16/07/2024	5,986,875	4.32
8,000,000	United States Treasury Bill	0.00%	23/07/2024	7,974,358	5.75
9,000,000	United States Treasury Bill	0.00%	06/08/2024	8,953,023	6.46
7,000,000	United States Treasury Bill	0.00%	29/08/2024	6,939,771	5.00
13,000,000	United States Treasury Bill	0.00%	05/09/2024	12,875,909	9.28
5,000,000	United States Treasury Bill	0.00%	12/09/2024	4,947,020	3.57
6,000,000	United States Treasury Bill	0.00%	26/09/2024	5,924,310	4.27
<b>Total Treasury Bills **</b>				<b>59,597,754</b>	<b>42.97</b>
<b>Corporate Bonds 50.30% (31 December 2023: 0.00%)</b>					
<b>United States Dollar</b>					
2,000,000	AbbVie Inc*	2.60%	21/11/2024	1,978,108	1.43
2,500,000	American Express Co**	6.71%	30/10/2026	2,527,073	1.82
1,929,000	Amgen Inc**	5.25%	02/03/2025	1,925,399	1.39
2,000,000	Analog Devices Inc**	5.63%	01/10/2024	2,000,315	1.44
635,000	Bank of America Corp**	3.09%	01/10/2025	630,622	0.45
1,781,000	Bank of America Corp*	4.00%	22/01/2025	1,764,355	1.27
2,500,000	Bristol-Myers Squibb Co**	5.86%	20/02/2026	2,507,572	1.81
630,000	Capital One Financial Corp*	3.20%	05/02/2025	620,522	0.45
2,430,000	Capital One Financial Corp*	3.30%	30/10/2024	2,410,199	1.74
2,535,000	Caterpillar Financial Services Corp**	5.89%	14/05/2027	2,543,479	1.83
3,000,000	Citigroup Inc**	6.90%	17/03/2026	3,024,219	2.18
1,000,000	General Motors Financial Co Inc*	1.20%	15/10/2024	987,071	0.71
2,568,000	Georgia Power Co*	2.20%	15/09/2024	2,548,614	1.84
3,000,000	Goldman Sachs Bank USA**	6.14%	18/03/2027	3,002,610	2.16
2,100,000	Home Depot Inc**	5.70%	24/12/2025	2,103,244	1.52
1,500,000	Intel Corp**	3.40%	25/03/2025	1,478,152	1.07
2,500,000	John Deere Capital Corp**	5.93%	07/03/2025	2,506,017	1.81

## Event Driven - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 50.30% (31 December 2023: 0.00%) (continued)</b>					
<b>United States Dollar (continued)</b>					
2,415,000	JPMorgan Chase & Co**	6.24%	22/04/2027	2,426,659	1.75
525,000	JPMorgan Chase & Co**	6.29%	24/02/2026	527,277	0.38
1,685,000	Lowe's Cos Inc*	4.00%	15/04/2025	1,664,641	1.20
3,000,000	Morgan Stanley**	6.32%	18/02/2026	3,011,489	2.17
120,000	Morgan Stanley Bank NA**	6.14%	16/07/2025	120,579	0.09
1,775,000	NextEra Energy Capital Holdings Inc**	6.05%	01/03/2025	1,778,832	1.28
2,500,000	Oracle Corp*	2.95%	15/11/2024	2,474,181	1.78
2,000,000	Pepsico Singapore Financing I Pte Ltd**	5.93%	16/02/2027	2,005,931	1.45
1,940,000	Pfizer Investment Enterprises Pte Ltd*	4.65%	19/05/2025	1,926,758	1.39
1,140,000	Protective Life Global Funding**	6.36%	28/03/2025	1,145,628	0.83
1,644,000	Simon Property Group LP*	2.00%	13/09/2024	1,631,733	1.18
1,255,000	Simon Property Group LP*	3.38%	01/10/2024	1,247,143	0.90
1,950,000	Spectra Energy Partners LP*	3.50%	15/03/2025	1,921,131	1.38
1,455,000	State Street Corp**	2.35%	01/11/2025	1,437,547	1.04
1,225,000	T-Mobile USA Inc*	3.50%	15/04/2025	1,204,627	0.87
2,000,000	UBS AG*	3.63%	09/09/2024	1,990,542	1.43
2,500,000	US Bank NA*	2.05%	21/01/2025	2,450,572	1.77
1,850,000	Verizon Communications Inc*	3.38%	15/02/2025	1,824,870	1.31
1,309,000	Volkswagen Group of America Finance LLC**	6.20%	20/03/2026	1,313,827	0.95
3,055,000	Wells Fargo Bank NA**	6.44%	11/12/2026	3,092,830	2.23
<b>Total Corporate Bonds</b>				<b>69,754,368</b>	<b>50.30</b>
<b>Total Investments</b>				<b>130,172,312</b>	<b>93.86</b>

Forward Currency Contracts 1.01% (31 December 2023: 3.21%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 9,708	US\$ 10,384	18/07/2024	State Street Bank and Trust Co	2	27	0.00
US\$ 71	€ 65	18/07/2024	Westpac Banking Corp	1	1	0.00
<i>GBP Hedged Classes</i>						
£ 88,794,629	US\$ 110,940,813	18/07/2024	State Street Bank and Trust Co	3	1,315,356	0.95
£ 8,513,155	US\$ 10,681,953	18/07/2024	Westpac Banking Corp	36	80,567	0.06
US\$ 10,259,178	£ 8,106,421	18/07/2024	Westpac Banking Corp	16	10,859	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>1,406,810</b>	<b>1.01</b>

## Event Driven - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

#### Total Return Swap Contracts 0.33% (31 December 2023: 0.76%)

	Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Gain US\$	% of Net Assets
USD	16,000,000	28/10/2024	0.25 <sup>1</sup>	Alphas Managed Accounts Platform CXIV Limited <sup>2</sup>	21,172	0.02
USD	104,778,852	28/10/2024	0.25 <sup>1</sup>	Alphas Managed Accounts Platform CXIV Limited <sup>2</sup>	432,902	0.31
<b>Total Unrealised Gain on Total Return Swap Contracts <sup>∞</sup></b>					<b>454,074</b>	<b>0.33</b>

<sup>1</sup> Fixed Financing Cost.

<sup>2</sup> The counterparty for the total return swap contracts is Morgan Stanley.

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>132,033,196</b>	<b>95.20</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (0.12%) (31 December 2023: (0.12%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 81	US\$ 87	18/07/2024	State Street Bank and Trust Co	1	(0)	(0.00)
€ 28,218	US\$ 30,735	18/07/2024	Westpac Banking Corp	5	(469)	(0.00)
US\$ 78	€ 73	18/07/2024	Westpac Banking Corp	1	(0)	(0.00)
<i>GBP Hedged Classes</i>						
£ 957,589	US\$ 1,218,162	18/07/2024	State Street Bank and Trust Co	2	(7,556)	(0.00)
£ 11,186,648	US\$ 14,275,250	18/07/2024	Westpac Banking Corp	36	(132,837)	(0.10)
US\$ 712,517	£ 566,005	18/07/2024	State Street Bank and Trust Co	1	(3,039)	(0.00)
US\$ 1,481,150	£ 1,189,719	18/07/2024	Westpac Banking Corp	12	(22,919)	(0.02)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(166,820)</b>	<b>(0.12)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(166,820)</b>	<b>(0.12)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>131,866,376</b>	<b>95.08</b>
<b>Other Net Assets</b>	<b>6,825,022</b>	<b>4.92</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>138,691,398</b>	<b>100.00</b>

## Event Driven - Schedule of Investments (Continued)

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	29,465,257	20.95
** Transferable securities and/or money market instruments dealt in on a regulated market	100,707,055	71.59
∞ Financial derivative instruments that are traded OTC	1,694,064	1.20
<b>Total Investments</b>	<b>131,866,376</b>	<b>93.74</b>

## Global Bond - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Agency Bonds 1.00% (31 December 2023: 1.05%)</b>					
<b>United States Dollar</b>					
415,000	Federal Home Loan Banks*	5.50%	15/07/2036	452,180	0.40
115,000	Federal National Mortgage Association**	0.50%	07/11/2025	108,373	0.10
175,000	Federal National Mortgage Association**	0.75%	08/10/2027	154,929	0.14
410,000	Federal National Mortgage Association**	0.88%	05/08/2030	332,349	0.30
60,000	Tennessee Valley Authority*	5.88%	01/04/2036	66,074	0.06
<b>Total Agency Bonds</b>				<b>1,113,905</b>	<b>1.00</b>
<b>Asset Backed Securities 11.27% (31 December 2023: 9.99%)</b>					
<b>Euro</b>					
542,947	Clavel Residential 3 DAC Series 2023-1X Class A	5.26%	28/01/2076	581,348	0.52
85,845	Dutch Property Finance BV Series 2022-2 Class A	4.76%	28/04/2062	92,531	0.08
62,956	European Residential Loan Securitisation 2019-NPL2 DAC Class A	6.60%	24/02/2058	67,628	0.06
399,918	Last Mile Securities - PE 2021 DAC Series 2021-1X Class A2	4.87%	17/08/2031	428,889	0.39
76,748	Red & Black Auto Italy SRL Series 2 Class A1	4.65%	28/07/2034	82,872	0.08
600,000	Shamrock Residential 2022-1 DAC Series 2022-1 Class C	5.50%	24/01/2061	627,943	0.56
264,417	Shamrock Residential 2023-1 DAC Series 2023-1X Class A	4.63%	24/06/2071	283,336	0.25
370,787	Stresa Securitisation SRL Series 1 Class A	4.90%	22/12/2045	388,354	0.35
<b>Total Euro</b>				<b>2,552,901</b>	<b>2.29</b>
<b>Pound Sterling</b>					
120,000	Mortimer BTL 2021-1 Plc Series 2021-1 Class C	6.68%	23/06/2053	151,995	0.14
379,083	Parkmore Point RMBS 2022-1 Plc Series 2022-1X Class A	6.73%	25/07/2045	481,398	0.43
262,000	Vantage Data Centers Jersey Borrower Spv Ltd Series 2024-1A Class A2	6.17%	28/05/2039	333,397	0.30
<b>Total Pound Sterling</b>				<b>966,790</b>	<b>0.87</b>
<b>United States Dollar</b>					
184,000	1211 Avenue of the Americas Trust Series 2015-1211 Class A1A2	3.90%	10/08/2035	177,607	0.16
290,000	BANK 2017-BNK9 Class A4	3.54%	15/11/2054	272,621	0.24
56,000	BXP Trust 2017-GM Class C	3.54%	13/06/2039	51,132	0.05
752,134	CD 2017-CD6 Mortgage Trust Class ASB	3.33%	13/11/2050	727,874	0.65
962,657	Citigroup Commercial Mortgage Trust 2015-GC27 Class XA	1.45%	10/02/2048	3,347	0.00
262,633	COLT Mortgage Loan Trust 2024-2 Class A1	6.13%	25/04/2069	262,903	0.24
277,670	COLT Mortgage Loan Trust 2024-INV2 Class A1	6.42%	25/05/2069	279,777	0.25
372,313	COMM 2014-CCRE17 Mortgage Trust Class XA	0.83%	10/05/2047	22	0.00
443,021	COMM 2014-UBS3 Mortgage Trust Class XA	0.90%	10/06/2047	29	0.00
586,000	Connecticut Avenue Securities Trust 2022-R01 Class 1M2	7.24%	25/12/2041	593,555	0.53
510,000	Connecticut Avenue Securities Trust 2023-R01 Class 1M2	9.09%	25/12/2042	547,200	0.49
2,286,017	CSAIL 2015-C2 Commercial Mortgage Trust Class XA	0.84%	15/06/2057	5,149	0.01
505,000	CSAIL 2018-CX12 Commercial Mortgage Trust Class A4	4.22%	15/08/2051	478,434	0.43

## Global Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Asset Backed Securities 11.27% (31 December 2023: 9.99%) (continued)</b>					
<b>United States Dollar (continued)</b>					
185,057	Fannie Mae Connecticut Avenue Securities Class 2M2	9.80%	25/05/2029	194,396	0.17
487,534	Fannie Mae REMICS Class HS	0.55%	25/07/2042	58,098	0.05
316,695	Fannie Mae REMICS Class PI	3.50%	25/12/2042	52,817	0.05
543,516	Freddie Mac REMICS Class HS	1.00%	15/03/2042	65,800	0.06
550,000	Freddie Mac STACR REMIC Trust 2022-DNA3 Class M1B	8.24%	25/04/2042	572,284	0.51
468,729	Freddie Mac STACR REMIC Trust 2022-HQA1 Class M1A	7.44%	25/03/2042	473,319	0.42
550,000	Freddie Mac STACR REMIC Trust 2022-HQA1 Class M1B	8.84%	25/03/2042	578,491	0.52
341,326	Freddie Mac Strips Class S1	0.50%	15/09/2043	36,491	0.03
926,499	Government National Mortgage Association Class AI	2.00%	20/02/2051	114,124	0.10
461,225	Government National Mortgage Association Class IT	3.50%	20/02/2043	75,242	0.07
577,058	Government National Mortgage Association Class LI	4.00%	20/09/2051	110,437	0.10
304,799	Government National Mortgage Association Class NC	1.50%	20/07/2051	245,288	0.22
309,130	Government National Mortgage Association Class WK	1.00%	20/06/2050	230,605	0.21
2,485,514	GS Mortgage Securities Trust 2015-GC30 Class XA	0.85%	10/05/2050	8,502	0.01
90,126	JP Morgan Mortgage Trust 2023-HE3 Class A1	6.93%	25/05/2054	91,029	0.08
224,720	JP Morgan Mortgage Trust 2024-HE1 Class A1	6.83%	25/08/2054	226,147	0.20
272,132	JP Morgan Mortgage Trust 2024-HE2 Class A1	6.53%	25/10/2054	273,668	0.25
169,000	MetroNet Infrastructure Issuer LLC Series 2024-1A Class A2	6.23%	20/04/2054	171,103	0.15
160,000	Morgan Stanley Capital I Trust 2017-H1 Class C	4.28%	15/06/2050	143,195	0.13
177,000	Morgan Stanley Capital I Trust 2018-L1 Class AS	4.64%	15/10/2051	168,551	0.15
273,158	New Residential Mortgage Loan Trust 2024-RPL1 Class A	3.80%	25/01/2064	253,193	0.23
220,372	OBX Trust Series 2024-NQM4 Class A1	6.07%	25/01/2064	220,188	0.20
273,923	OBX Trust Series 2024-NQM6 Class A1	6.45%	25/02/2064	276,130	0.25
286,875	Taco Bell Funding LLC Class A23	4.97%	25/05/2046	281,625	0.25
276,000	Trafigura Securitisation Finance Plc Series 2024-1A Class A2	5.98%	15/11/2027	277,086	0.25
274,758	Verus Securitization Trust 2024-4 Class A1	6.22%	25/06/2069	275,977	0.25
180,000	Wells Fargo Commercial Mortgage Trust 2016-NXS6 Class B	3.81%	15/11/2049	166,675	0.15
637,576	WFRBS Commercial Mortgage Trust 2014-C21 Class XA	0.98%	15/08/2047	39	0.00
<b>Total United States Dollar</b>				<b>9,040,150</b>	<b>8.11</b>
<b>Total Asset Backed Securities **</b>				<b>12,559,841</b>	<b>11.27</b>
<b>Corporate Bonds 31.44% (31 December 2023: 26.54%)</b>					
<b>Australian Dollar</b>					
650,000	Inter-American Development Bank <sup>†</sup>	4.70%	03/10/2030	433,245	0.39
<b>Total Australian Dollar</b>				<b>433,245</b>	<b>0.39</b>
<b>Danish Krone</b>					
7,033,677	Nykredit Realkredit AS <sup>†</sup>	5.00%	01/10/2053	1,017,013	0.91
<b>Total Danish Krone</b>				<b>1,017,013</b>	<b>0.91</b>

## Global Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 31.44% (31 December 2023: 26.54%) (continued)</b>					
<b>Euro</b>					
200,000	Achmea BV*	5.63%	02/11/2044	215,536	0.19
100,000	Anheuser-Busch InBev SA*	3.75%	22/03/2037	106,755	0.10
306,000	Athene Global Funding*	0.37%	10/09/2026	305,128	0.27
300,000	AusNet Services Holdings Pty Ltd*	1.63%	11/03/2081	299,576	0.27
130,000	Australia & New Zealand Banking Group Ltd*	5.10%	03/02/2033	143,194	0.13
200,000	Balder Finland OYJ*	2.00%	18/01/2031	173,528	0.16
100,000	Barclays Plc*	4.97%	31/05/2036	107,699	0.10
149,000	Becton Dickinson & Co*	3.83%	07/06/2032	160,643	0.14
200,000	BNP Paribas Home Loan SFH SA*	3.00%	25/05/2028	213,195	0.19
200,000	BPCE SFH SA*	3.25%	12/04/2028	214,576	0.19
300,000	Canadian Imperial Bank of Commerce*	3.25%	31/03/2027	320,557	0.29
100,000	Crelan SA*	5.38%	30/04/2035	108,531	0.10
116,000	DSM BV*	3.63%	02/07/2034	123,304	0.11
100,000	El Corte Ingles SA*	4.25%	26/06/2031	107,211	0.10
200,000	Electricite de France SA*	4.75%	17/06/2044	214,787	0.19
300,000	EnBW Energie Baden-Wuerttemberg AG*	1.88%	29/06/2080	304,328	0.27
200,000	Engie SA*	5.13%	29/12/2049	213,103	0.19
200,000	Federation des Caisses Desjardins du Quebec*	3.25%	18/04/2028	214,217	0.19
200,000	Heimstaden Bostad AB*	1.13%	21/01/2026	195,927	0.18
150,000	Heimstaden Bostad Treasury BV*	1.38%	24/07/2028	131,371	0.12
200,000	Islandsbanki HF*	4.63%	27/03/2028	216,308	0.19
200,000	JPMorgan Chase & Co*	3.76%	21/03/2034	213,044	0.19
100,000	Landsbankinn HF*	5.00%	13/05/2028	109,754	0.10
100,000	Linde Plc*	3.63%	12/06/2034	107,811	0.10
119,000	Medtronic Inc*	4.15%	15/10/2053	129,427	0.12
150,000	Molson Coors Beverage Co*	1.25%	15/07/2024	160,609	0.14
223,000	Molson Coors Beverage Co*	3.80%	15/06/2032	240,232	0.22
200,000	Morgan Stanley*	3.96%	21/03/2035	213,124	0.19
200,000	Motability Operations Group Plc*	4.00%	17/01/2030	217,089	0.19
200,000	MSD Netherlands Capital BV*	3.75%	30/05/2054	208,423	0.19
100,000	National Grid North America Inc*	4.67%	12/09/2033	111,474	0.10
100,000	Norddeutsche Landesbank-Girozentrale*	5.63%	23/08/2034	106,521	0.10
100,000	Prologis International Funding II SA*	4.38%	01/07/2036	106,844	0.10
143,000	PVH Corp*	4.13%	16/07/2029	152,778	0.14
300,000	Stedin Holding NV*	1.50%	29/12/2049	298,190	0.27
400,000	Sumitomo Mitsui Trust Bank Ltd*	4.09%	19/04/2028	436,773	0.39
100,000	Swisscom Finance BV*	3.63%	29/11/2036	106,380	0.09
196,000	Timken Co*	4.13%	23/05/2034	204,769	0.18
280,000	UBS Group AG*	2.13%	13/10/2026	293,260	0.26
100,000	Upjohn Finance BV*	1.91%	23/06/2032	89,844	0.08

## Global Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 31.44% (31 December 2023: 26.54%) (continued)</b>					
<b>Euro (continued)</b>					
100,000	Verizon Communications Inc*	3.75%	28/02/2036	106,020	0.09
100,000	Virgin Money UK Plc*	4.00%	18/03/2028	107,388	0.10
300,000	Warnermedia Holdings Inc*	4.69%	17/05/2033	319,993	0.29
200,000	Westpac Securities NZ Ltd*	3.75%	20/04/2028	217,113	0.19
<b>Total Euro</b>				<b>8,346,334</b>	<b>7.49</b>
<b>Japanese Yen</b>					
100,000,000	Metropolitan Expressway Co Ltd†	0.52%	20/12/2028	616,173	0.55
<b>Total Japanese Yen</b>				<b>616,173</b>	<b>0.55</b>
<b>Pound Sterling</b>					
290,000	AA Bond Co Ltd†	6.85%	31/07/2031	368,774	0.33
189,000	Barclays Plc*	5.85%	21/03/2035	239,006	0.22
250,000	BP Capital Markets Plc*	4.25%	29/12/2049	301,175	0.27
100,000	British Telecommunications Plc*	5.75%	13/02/2041	124,421	0.11
100,000	Orsted AS†	5.13%	13/09/2034	123,978	0.11
200,000	Pension Insurance Corp Plc*	8.00%	13/11/2033	270,569	0.24
200,000	Rothsay Life Plc*	7.02%	10/12/2034	252,843	0.23
100,000	Volkswagen Financial Services NV*	6.50%	18/09/2027	130,538	0.12
<b>Total Pound Sterling</b>				<b>1,811,304</b>	<b>1.63</b>
<b>United States Dollar</b>					
610,000	AbbVie Inc*	2.95%	21/11/2026	581,596	0.52
58,000	AbbVie Inc*	4.05%	21/11/2039	50,406	0.05
135,000	AbbVie Inc*	4.95%	15/03/2031	134,694	0.12
40,000	AbbVie Inc*	5.40%	15/03/2054	39,582	0.04
120,000	AbbVie Inc*	5.50%	15/03/2064	118,556	0.11
180,000	Adobe Inc**	4.80%	04/04/2029	180,243	0.16
385,000	Adobe Inc**	4.95%	04/04/2034	383,429	0.34
145,000	American Express Co**	5.53%	25/04/2030	146,705	0.13
260,000	American Express Co**	5.92%	25/04/2035	264,261	0.24
130,000	American Express Co**	6.49%	30/10/2031	138,638	0.12
290,000	Amgen Inc**	5.75%	02/03/2063	284,250	0.26
165,000	Aon North America Inc*	5.15%	01/03/2029	164,603	0.15
115,000	Aon North America Inc*	5.30%	01/03/2031	114,724	0.10
330,000	Aon North America Inc*	5.45%	01/03/2034	328,676	0.29
45,000	Aon North America Inc*	5.75%	01/03/2054	44,052	0.04
275,000	Asian Development Bank†	4.13%	12/01/2034	267,646	0.24
140,000	AT&T Inc**	3.50%	15/09/2053	95,111	0.09
200,000	Banco Santander SA*	6.92%	08/08/2033	208,949	0.19



## Global Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 31.44% (31 December 2023: 26.54%) (continued)</b>					
<b>United States Dollar (continued)</b>					
370,000	Bank of America Corp**	6.72%	15/09/2027	375,121	0.34
480,000	Boeing Co*	5.04%	01/05/2027	469,578	0.42
435,000	Boeing Co**	6.86%	01/05/2054	446,744	0.40
275,000	BPCE SA**	5.94%	30/05/2035	274,035	0.25
125,000	Bristol-Myers Squibb Co*	5.65%	22/02/2064	122,202	0.11
27,000	Broadcom Inc**	3.15%	15/11/2025	26,168	0.02
255,000	Campbell Soup Co*	4.80%	15/03/2048	223,005	0.20
135,000	Capital One Financial Corp**	6.05%	01/02/2035	135,854	0.12
95,000	Capital One Financial Corp**	7.62%	30/10/2031	104,616	0.09
220,000	CDW LLC/CDW Finance Corp**	2.67%	01/12/2026	206,041	0.18
260,000	Cisco Systems Inc**	4.85%	26/02/2029	260,022	0.23
220,000	Cisco Systems Inc**	4.95%	26/02/2031	219,887	0.20
220,000	Cisco Systems Inc**	5.05%	26/02/2034	219,919	0.20
75,000	Cisco Systems Inc**	5.30%	26/02/2054	73,510	0.07
5,000	Citibank NA**	5.57%	30/04/2034	5,082	0.00
100,000	Citigroup Inc**	3.89%	10/01/2028	96,553	0.09
405,000	Corp Andina de Fomento*	2.25%	08/02/2027	376,269	0.34
200,000	Corp Nacional del Cobre de Chile*	5.95%	08/01/2034	200,468	0.18
200,000	CRH America Finance Inc*	5.40%	21/05/2034	198,259	0.18
200,000	CRH SMW Finance DAC*	5.20%	21/05/2029	199,936	0.18
65,000	Crown Castle Inc*	1.05%	15/07/2026	59,515	0.05
38,000	Cummins Inc*	5.15%	20/02/2034	38,055	0.03
75,000	Cummins Inc*	5.45%	20/02/2054	73,617	0.07
130,000	CVS Health Corp*	3.00%	15/08/2026	123,904	0.11
105,000	CVS Health Corp*	5.88%	01/06/2053	100,689	0.09
105,000	CVS Health Corp*	6.05%	01/06/2054	103,047	0.09
115,000	Diamondback Energy Inc**	5.15%	30/01/2030	114,545	0.10
75,000	Diamondback Energy Inc**	5.20%	18/04/2027	75,038	0.07
145,000	Diamondback Energy Inc**	5.75%	18/04/2054	140,667	0.13
120,000	Diamondback Energy Inc**	5.90%	18/04/2064	115,922	0.10
170,000	Diamondback Energy Inc*	6.25%	15/03/2053	175,173	0.16
115,000	DTE Energy Co*	1.05%	01/06/2025	110,295	0.10
20,000	Enbridge Inc*	5.30%	05/04/2029	20,039	0.02
145,000	Enbridge Inc*	5.63%	05/04/2034	144,818	0.13
115,000	Enbridge Inc*	5.70%	08/03/2033	115,947	0.10
75,000	Enbridge Inc*	5.95%	05/04/2054	74,471	0.07
240,000	Energy Transfer LP*	5.95%	15/05/2054	233,854	0.21
220,000	European Bank for Reconstruction & Development*	4.25%	13/03/2034	215,694	0.19
50,000	Evergy Inc**	2.45%	15/09/2024	49,652	0.04
115,000	Eversource Energy*	5.50%	01/01/2034	112,885	0.10

## Global Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 31.44% (31 December 2023: 26.54%) (continued)</b>					
<b>United States Dollar (continued)</b>					
180,000	Fifth Third Bancorp**	4.34%	25/04/2033	164,053	0.15
745,000	Foundry JV Holdco LLC**	6.25%	25/01/2035	761,660	0.68
150,000	General Motors Co*	6.80%	01/10/2027	155,776	0.14
370,000	Goldman Sachs Group Inc**	3.27%	29/09/2025	367,642	0.33
370,000	Goldman Sachs Group Inc**	6.49%	24/02/2028	373,016	0.33
145,000	Home Depot Inc*	4.95%	25/06/2034	143,544	0.13
50,000	Home Depot Inc*	5.30%	25/06/2054	48,854	0.04
70,000	Home Depot Inc*	5.40%	25/06/2064	68,276	0.06
145,000	Indianapolis Power & Light Co**	5.70%	01/04/2054	142,133	0.13
230,000	Intel Corp**	5.15%	21/02/2034	227,215	0.20
85,000	Intel Corp**	5.60%	21/02/2054	82,419	0.07
35,000	Intel Corp**	5.90%	10/02/2063	34,970	0.03
780,000	Inter-American Development Bank*	1.13%	13/01/2031	632,995	0.57
370,000	JPMorgan Chase & Co**	6.24%	22/04/2027	371,786	0.33
190,000	JPMorgan Chase & Co**	6.25%	23/10/2034	201,621	0.18
200,000	Lloyds Banking Group Plc*	5.68%	05/01/2035	199,315	0.18
445,000	Marathon Petroleum Corp**	4.70%	01/05/2025	441,472	0.40
75,000	Marsh & McLennan Cos Inc*	5.45%	15/03/2054	72,969	0.07
150,000	Morgan Stanley**	2.72%	22/07/2025	149,721	0.13
170,000	Morgan Stanley*	3.63%	20/01/2027	163,946	0.15
95,000	Morgan Stanley**	5.42%	21/07/2034	94,555	0.08
135,000	Morgan Stanley**	5.83%	19/04/2035	138,437	0.12
160,000	Morgan Stanley**	5.95%	19/01/2038	159,158	0.14
100,000	NextEra Energy Capital Holdings Inc*	4.90%	28/02/2028	99,074	0.09
340,000	Nordic Investment Bank*	4.25%	28/02/2029	336,864	0.30
109,000	Occidental Petroleum Corp*	6.13%	01/01/2031	111,633	0.10
230,000	Occidental Petroleum Corp**	6.45%	15/09/2036	240,379	0.22
230,000	Occidental Petroleum Corp**	6.60%	15/03/2046	240,087	0.22
85,000	Oracle Corp*	3.60%	01/04/2050	59,545	0.05
205,000	Ovintiv Inc*	7.10%	15/07/2053	225,099	0.20
120,000	Pacific Gas & Electric Co**	4.95%	01/07/2050	99,239	0.09
115,000	Pacific Gas & Electric Co**	6.40%	15/06/2033	118,858	0.11
155,000	Pacific Gas & Electric Co*	6.95%	15/03/2034	167,032	0.15
210,000	Pfizer Investment Enterprises Pte Ltd*	5.34%	19/05/2063	198,377	0.18
110,000	Phillips 66*	1.30%	15/02/2026	103,020	0.09
200,000	PNC Financial Services Group Inc**	6.88%	20/10/2034	218,074	0.20
65,000	PPL Electric Utilities Corp*	4.85%	15/02/2034	63,310	0.06
45,000	Regal Rexnord Corp*	6.05%	15/04/2028	45,558	0.04
430,000	Regal Rexnord Corp*	6.40%	15/04/2033	440,229	0.40
235,000	RTX Corp*	6.40%	15/03/2054	256,411	0.23

## Global Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 31.44% (31 December 2023: 26.54%) (continued)</b>					
<b>United States Dollar (continued)</b>					
60,000	Santander Holdings USA Inc**	6.12%	31/05/2027	60,267	0.05
265,000	Santander Holdings USA Inc**	6.34%	31/05/2035	264,438	0.24
695,000	SBA Tower Trust†	2.59%	15/10/2056	568,733	0.51
130,000	Simon Property Group LP*	6.25%	15/01/2034	137,204	0.12
255,000	Societe Generale SA**	1.49%	14/12/2026	238,461	0.21
200,000	Societe Generale SA**	6.07%	19/01/2035	198,138	0.18
70,000	Solventum Corp**	6.00%	15/05/2064	66,491	0.06
340,000	Southern Co*	5.20%	15/06/2033	334,022	0.30
137,000	Tampa Electric Co**	4.90%	01/03/2029	135,981	0.12
175,000	T-Mobile USA Inc*	2.55%	15/02/2031	148,598	0.13
205,000	T-Mobile USA Inc**	3.38%	15/04/2029	189,473	0.17
90,000	TotalEnergies Capital SA*	5.15%	05/04/2034	90,067	0.08
130,000	TotalEnergies Capital SA*	5.49%	05/04/2054	128,294	0.12
170,000	TotalEnergies Capital SA*	5.64%	05/04/2064	168,465	0.15
65,000	Travelers Cos Inc*	5.45%	25/05/2053	65,119	0.06
190,000	Truist Financial Corp**	5.71%	24/01/2035	189,256	0.17
200,000	UBS AG**	5.65%	11/09/2028	203,779	0.18
115,000	UnitedHealth Group Inc*	5.38%	15/04/2054	111,797	0.10
130,000	Verizon Communications Inc*	5.05%	09/05/2033	128,213	0.12
180,000	Vodafone Group Plc**	4.38%	19/02/2043	157,046	0.14
225,000	Vodafone Group Plc**	5.75%	28/06/2054	218,055	0.20
165,000	Vodafone Group Plc**	5.88%	28/06/2064	158,817	0.14
555,000	Warnermedia Holdings Inc**	5.14%	15/03/2052	432,408	0.39
230,000	Wells Fargo & Co**	5.50%	23/01/2035	229,287	0.21
<b>Total United States Dollar</b>				<b>22,817,948</b>	<b>20.47</b>
<b>Total Corporate Bonds</b>				<b>35,042,017</b>	<b>31.44</b>
<b>Government Bonds 32.14% (31 December 2023: 39.07%)</b>					
<b>Australian Dollar</b>					
350,000	Australia Government Bond*	4.25%	21/06/2034	231,541	0.21
404,000	New Zealand Local Government Funding Agency Bond**	5.00%	08/03/2034	267,026	0.24
650,000	New Zealand Local Government Funding Agency Bond**	5.10%	28/11/2030	437,681	0.39
531,000	Queensland Treasury Corp*	4.50%	09/03/2033	343,559	0.31
297,000	Queensland Treasury Corp*	4.75%	02/02/2034	193,940	0.18
392,000	Queensland Treasury Corp*	5.25%	21/07/2036	259,456	0.23
198,000	Treasury Corp of Victoria*	4.75%	15/09/2036	124,626	0.11
368,000	Treasury Corp of Victoria*	5.25%	15/09/2038	238,384	0.21
302,000	Western Australian Treasury Corp**	4.50%	21/07/2032	196,933	0.18
<b>Total Australian Dollar</b>				<b>2,293,146</b>	<b>2.06</b>

## Global Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 32.14% (31 December 2023: 39.07%) (continued)</b>					
<b>Canadian Dollar</b>					
785,000	Canadian Government Bond*	2.00%	01/12/2051	429,360	0.39
935,000	Canadian Government Bond*	3.25%	01/09/2028	675,696	0.61
418,000	City of Toronto Canada**	4.25%	11/07/2033	306,262	0.27
1,200,000	PSP Capital Inc**	3.75%	15/06/2029	872,889	0.78
<b>Total Canadian Dollar</b>				<b>2,284,207</b>	<b>2.05</b>
<b>Euro</b>					
2,832,336	Bundesobligation*	2.10%	12/04/2029	2,984,916	2.68
2,659,595	Bundesrepublik Deutschland Bundesanleihe*	2.20%	15/02/2034	2,778,773	2.49
1,000,000	Estonia Government International Bond*	3.25%	17/01/2034	1,042,481	0.94
430,000	European Union*	3.38%	04/10/2038	461,121	0.41
1,057,000	French Republic Government Bond OAT*	0.75%	25/05/2028	1,039,622	0.93
344,311	French Republic Government Bond OAT*	0.75%	25/05/2052	184,692	0.17
251,071	French Republic Government Bond OAT**	4.50%	25/04/2041	300,895	0.27
121,000	Italy Buoni Poliennali Del Tesoro**	1.70%	01/09/2051	75,575	0.07
218,000	Italy Buoni Poliennali Del Tesoro**	3.45%	01/03/2048	200,048	0.18
1,400,000	Italy Buoni Poliennali Del Tesoro**	3.85%	01/07/2034	1,477,148	1.32
600,000	Portugal Obrigacoes do Tesouro OT**	2.88%	20/10/2034	622,730	0.56
296,000	Spain Government Bond*	2.70%	31/10/2048	257,928	0.23
308,000	Spain Government Bond*	3.15%	30/04/2033	326,530	0.29
1,331,000	Spain Government Bond*	3.25%	30/04/2034	1,411,364	1.27
1,266,000	Spain Government Bond*	3.45%	31/10/2034	1,359,999	1.22
517,000	Spain Government Bond*	5.15%	31/10/2028	601,441	0.54
<b>Total Euro</b>				<b>15,125,263</b>	<b>13.57</b>
<b>Indonesian Rupiah</b>					
20,967,000,000	Indonesia Treasury Bond*	6.63%	15/05/2033	1,238,452	1.11
<b>Total Indonesian Rupiah</b>				<b>1,238,452</b>	<b>1.11</b>
<b>Japanese Yen</b>					
52,350,000	Japan Government Five Year Bond*	0.01%	20/09/2026	322,861	0.29
120,800,000	Japan Government Forty Year Bond*	0.40%	20/03/2056	446,849	0.40
23,800,000	Japan Government Forty Year Bond*	1.00%	20/03/2062	99,674	0.09
207,700,000	Japan Government Ten Year Bond*	0.50%	20/03/2033	1,244,528	1.12
97,000,000	Japan Government Ten Year Bond*	0.80%	20/09/2033	593,103	0.53
163,050,000	Japan Government Thirty Year Bond*	0.70%	20/12/2048	753,513	0.68
29,900,000	Japan Government Thirty Year Bond*	1.20%	20/06/2053	147,989	0.13
76,850,000	Japan Government Twenty Year Bond*	0.40%	20/03/2039	407,143	0.36
139,500,000	Japan Government Twenty Year Bond*	0.50%	20/09/2041	712,048	0.64

## Global Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 32.14% (31 December 2023: 39.07%) (continued)</b>					
<b>Japanese Yen (continued)</b>					
37,700,000	Japan Government Twenty Year Bond*	1.10%	20/03/2043	208,561	0.19
<b>Total Japanese Yen</b>				<b>4,936,269</b>	<b>4.43</b>
<b>Mexican Peso</b>					
5,200,000	Mexican Bonos*	7.50%	26/05/2033	244,944	0.22
<b>Total Mexican Peso</b>				<b>244,944</b>	<b>0.22</b>
<b>New Zealand Dollar</b>					
1,088,000	New Zealand Government Bond*	4.25%	15/05/2034	638,665	0.57
<b>Total New Zealand Dollar</b>				<b>638,665</b>	<b>0.57</b>
<b>Polish Zloty</b>					
1,122,000	Republic of Poland Government Bond*	6.00%	25/10/2033	286,008	0.25
<b>Total Polish Zloty</b>				<b>286,008</b>	<b>0.25</b>
<b>Pound Sterling</b>					
915,000	United Kingdom Gilt*	0.63%	22/10/2050	463,671	0.42
93,000	United Kingdom Gilt*	1.25%	22/10/2041	71,969	0.06
1,600,000	United Kingdom Gilt*	1.50%	22/07/2026	1,913,452	1.72
200,000	United Kingdom Gilt*	3.50%	22/01/2045	215,612	0.19
425,732	United Kingdom Gilt*	3.75%	22/10/2053	460,510	0.41
<b>Total Pound Sterling</b>				<b>3,125,214</b>	<b>2.80</b>
<b>South Korean Won</b>					
524,340,000	Korea Treasury Bond*	2.13%	10/06/2027	369,394	0.33
950,550,000	Korea Treasury Bond*	2.38%	10/12/2031	649,803	0.59
880,110,000	Korea Treasury Bond*	2.50%	10/03/2052	548,412	0.49
937,540,000	Korea Treasury Bond*	3.25%	10/03/2028	681,735	0.61
<b>Total South Korean Won</b>				<b>2,249,344</b>	<b>2.02</b>
<b>Swiss Franc</b>					
300,000	Swiss Confederation Government Bond*	1.50%	26/10/2038	377,274	0.34
<b>Total Swiss Franc</b>				<b>377,274</b>	<b>0.34</b>
<b>United States Dollar</b>					
300,000	Indonesia Government International Bond*	3.55%	31/03/2032	269,631	0.24
90,000	Japan Bank for International Corp*	4.63%	19/07/2028	89,815	0.08
200,000	Mexico Government International Bond*	4.75%	27/04/2032	185,076	0.17
750,000	Province of Manitoba Canada**	4.90%	31/05/2034	756,083	0.68
200,000	Romanian Government International Bond*	3.00%	14/02/2031	166,256	0.15

## Global Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 32.14% (31 December 2023: 39.07%) (continued)</b>					
<b>United States Dollar (continued)</b>					
400,000	Saudi Government International Bond*	5.00%	18/01/2053	352,961	0.32
800,000	Sweden Government International Bond*	4.38%	30/01/2026	793,298	0.71
125,000	United States Treasury Note/Bond*	4.13%	31/03/2029	123,748	0.11
165,000	United States Treasury Note/Bond*	4.38%	15/05/2034	165,064	0.15
125,000	United States Treasury Note/Bond*	4.63%	30/04/2031	127,041	0.11
<b>Total United States Dollar</b>				<b>3,028,973</b>	<b>2.72</b>
<b>Total Government Bonds</b>				<b>35,827,759</b>	<b>32.14</b>
<b>Mortgage Backed Securities 19.98% (31 December 2023: 20.82%)</b>					
<b>United States Dollar</b>					
308,371	Fannie Mae Pool	2.00%	01/02/2051	244,820	0.22
137,112	Fannie Mae Pool	2.00%	01/04/2051	107,855	0.10
71,551	Fannie Mae Pool	2.00%	01/05/2051	56,740	0.05
73,235	Fannie Mae Pool	2.50%	01/07/2050	60,451	0.05
222,146	Fannie Mae Pool	2.50%	01/08/2050	184,796	0.17
118,086	Fannie Mae Pool	2.50%	01/09/2050	97,339	0.09
475,766	Fannie Mae Pool	2.50%	01/01/2051	395,926	0.36
632,305	Fannie Mae Pool	2.50%	01/05/2051	524,399	0.47
699,323	Fannie Mae Pool	2.50%	01/06/2051	574,857	0.52
404,598	Fannie Mae Pool	2.50%	01/08/2051	334,877	0.30
353,185	Fannie Mae Pool	2.50%	01/09/2051	290,049	0.26
405,966	Fannie Mae Pool	2.50%	01/09/2052	332,794	0.30
137,670	Fannie Mae Pool	3.00%	01/12/2047	120,216	0.11
140,632	Fannie Mae Pool	3.00%	01/11/2048	122,385	0.11
144,226	Fannie Mae Pool	3.00%	01/02/2049	126,800	0.11
130,550	Fannie Mae Pool	3.00%	01/03/2050	112,636	0.10
129,694	Fannie Mae Pool	3.00%	01/04/2050	112,033	0.10
82,975	Fannie Mae Pool	3.00%	01/04/2051	71,093	0.06
44,238	Fannie Mae Pool	3.50%	01/12/2041	40,688	0.04
21,569	Fannie Mae Pool	3.50%	01/04/2042	19,838	0.02
27,718	Fannie Mae Pool	3.50%	01/05/2042	25,382	0.02
37,520	Fannie Mae Pool	3.50%	01/01/2043	34,150	0.03
60,203	Fannie Mae Pool	3.50%	01/12/2044	54,606	0.05
47,548	Fannie Mae Pool	3.50%	01/03/2045	43,115	0.04
71,896	Fannie Mae Pool	3.50%	01/12/2045	65,520	0.06
65,556	Fannie Mae Pool	3.50%	01/05/2046	59,363	0.05
21,915	Fannie Mae Pool	3.50%	01/06/2047	19,845	0.02
129,108	Fannie Mae Pool	3.50%	01/02/2048	116,198	0.10
87,239	Fannie Mae Pool	3.50%	01/08/2051	77,837	0.07
54,091	Fannie Mae Pool	3.50%	01/07/2052	47,929	0.04

## Global Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Mortgage Backed Securities 19.98% (31 December 2023: 20.82%) (continued)</b>					
<b>United States Dollar (continued)</b>					
20,647	Fannie Mae Pool	4.00%	01/12/2040	19,493	0.02
72,335	Fannie Mae Pool	4.00%	01/12/2041	68,760	0.06
31,894	Fannie Mae Pool	4.00%	01/01/2045	29,878	0.03
57,061	Fannie Mae Pool	4.00%	01/02/2045	53,466	0.05
112,473	Fannie Mae Pool	4.00%	01/02/2046	105,522	0.09
32,125	Fannie Mae Pool	4.00%	01/07/2046	30,093	0.03
117,651	Fannie Mae Pool	4.00%	01/03/2049	109,199	0.10
12,222	Fannie Mae Pool	4.50%	01/03/2036	11,694	0.01
60,089	Fannie Mae Pool	4.50%	01/04/2041	58,391	0.05
11,508	Fannie Mae Pool	4.50%	01/09/2043	11,126	0.01
9,125	Fannie Mae Pool	4.50%	01/12/2043	8,822	0.01
21,757	Fannie Mae Pool	4.50%	01/05/2044	20,885	0.02
6,366	Fannie Mae Pool	4.50%	01/03/2047	6,128	0.01
66,570	Fannie Mae Pool	4.50%	01/07/2047	64,071	0.06
70,553	Fannie Mae Pool	4.50%	01/06/2052	66,637	0.06
153,669	Fannie Mae Pool	4.50%	01/07/2052	145,141	0.13
253,065	Fannie Mae Pool	4.50%	01/08/2052	239,021	0.21
41,284	Fannie Mae Pool	4.50%	01/12/2052	38,993	0.03
8,802	Fannie Mae Pool	5.00%	01/07/2035	8,686	0.01
17,299	Fannie Mae Pool	5.00%	01/06/2038	17,113	0.02
25,642	Fannie Mae Pool	5.00%	01/07/2039	25,370	0.02
20,847	Fannie Mae Pool	5.00%	01/09/2040	20,622	0.02
27,265	Fannie Mae Pool	5.00%	01/02/2041	26,938	0.02
27,031	Fannie Mae Pool	5.00%	01/01/2044	26,707	0.02
8,057	Fannie Mae Pool	5.00%	01/03/2044	7,956	0.01
5,925	Fannie Mae Pool	5.00%	01/06/2048	5,836	0.01
37,838	Fannie Mae Pool	5.00%	01/09/2048	37,268	0.03
256,739	Fannie Mae Pool	5.00%	01/08/2052	248,844	0.22
65,057	Fannie Mae Pool	5.00%	01/09/2052	63,035	0.06
797,650	Fannie Mae Pool	5.00%	01/01/2053	772,319	0.69
354,418	Fannie Mae Pool	5.00%	01/02/2053	343,016	0.31
178,308	Fannie Mae Pool	5.00%	01/03/2053	172,572	0.15
119,529	Fannie Mae Pool	5.00%	01/04/2053	115,665	0.10
150,793	Fannie Mae Pool	5.00%	01/07/2053	145,824	0.13
424,824	Fannie Mae Pool	5.50%	01/12/2052	419,366	0.38
168,134	Fannie Mae Pool	5.50%	01/02/2053	166,015	0.15
36,328	Fannie Mae Pool	5.50%	01/05/2053	35,890	0.03
360,869	Fannie Mae Pool	5.50%	01/07/2053	356,102	0.32
75,363	Fannie Mae Pool	5.50%	01/09/2053	74,368	0.07
109,318	Fannie Mae Pool	5.50%	01/10/2053	107,874	0.10

## Global Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Mortgage Backed Securities 19.98% (31 December 2023: 20.82%) (continued)</b>					
<b>United States Dollar (continued)</b>					
38,781	Fannie Mae Pool	5.50%	01/01/2054	38,270	0.03
169,475	Fannie Mae Pool	5.50%	01/02/2054	167,284	0.15
570,000	Fannie Mae Pool	5.50%	01/07/2054	562,229	0.50
147,020	Fannie Mae Pool	6.00%	01/12/2052	148,042	0.13
92,495	Fannie Mae Pool	6.00%	01/06/2053	92,945	0.08
358,311	Fannie Mae Pool	6.00%	01/10/2053	360,318	0.32
835,000	Fannie Mae Pool	6.00%	01/07/2054	837,446	0.75
246,479	Fannie Mae Pool	6.50%	01/10/2053	251,120	0.23
249,951	Fannie Mae Pool	6.50%	01/11/2053	254,579	0.23
251,812	Fannie Mae Pool	6.50%	01/12/2053	256,508	0.23
39,629	Fannie Mae Pool	6.50%	01/06/2054	40,354	0.04
21,981	Fannie Mae Pool (AJ7686)	4.00%	01/12/2041	20,752	0.02
20,563	Fannie Mae Pool (AL6432)	4.00%	01/01/2045	19,266	0.02
15,874	Fannie Mae Pool (AS7558)	4.00%	01/07/2046	14,863	0.01
234,173	Fannie Mae Pool (BV7959)	5.00%	01/08/2052	227,129	0.20
208,087	Fannie Mae Pool (CB1552)	2.50%	01/09/2051	170,493	0.15
320,018	Fannie Mae Pool (FS5235)	5.50%	01/07/2053	315,885	0.28
399,715	Fannie Mae Pool (MA4325)	2.00%	01/05/2051	314,567	0.28
512,191	Fannie Mae Pool (MA4701)	4.50%	01/08/2052	483,133	0.43
21,810	Freddie Mac Gold Pool	3.50%	01/10/2042	19,904	0.02
23,638	Freddie Mac Gold Pool	3.50%	01/05/2043	21,505	0.02
14,835	Freddie Mac Gold Pool	3.50%	01/06/2043	13,496	0.01
11,454	Freddie Mac Gold Pool	3.50%	01/04/2045	10,398	0.01
51,437	Freddie Mac Gold Pool	3.50%	01/08/2045	46,698	0.04
11,547	Freddie Mac Gold Pool	3.50%	01/12/2045	10,478	0.01
11,450	Freddie Mac Gold Pool	3.50%	01/04/2046	10,385	0.01
109,667	Freddie Mac Gold Pool	3.50%	01/04/2047	99,435	0.09
45,957	Freddie Mac Gold Pool	3.50%	01/07/2047	41,614	0.04
15,966	Freddie Mac Gold Pool	3.50%	01/09/2047	14,437	0.01
22,468	Freddie Mac Gold Pool	3.50%	01/10/2047	20,339	0.02
118,322	Freddie Mac Gold Pool	3.50%	01/12/2047	107,062	0.10
37,606	Freddie Mac Gold Pool	4.00%	01/02/2041	35,550	0.03
26,895	Freddie Mac Gold Pool	4.00%	01/11/2041	25,401	0.02
15,011	Freddie Mac Gold Pool	4.00%	01/11/2044	14,085	0.01
11,322	Freddie Mac Gold Pool	4.00%	01/03/2046	10,618	0.01
85,019	Freddie Mac Gold Pool	4.00%	01/04/2046	79,736	0.07
13,706	Freddie Mac Gold Pool	4.00%	01/09/2046	12,850	0.01
161,068	Freddie Mac Gold Pool	4.00%	01/12/2046	151,073	0.14
69,279	Freddie Mac Gold Pool	4.00%	01/01/2047	64,930	0.06
34,996	Freddie Mac Gold Pool	4.50%	01/08/2039	34,051	0.03



## Global Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Mortgage Backed Securities 19.98% (31 December 2023: 20.82%) (continued)</b>					
<b>United States Dollar (continued)</b>					
10,898	Freddie Mac Gold Pool	4.50%	01/12/2039	10,604	0.01
3,728	Freddie Mac Gold Pool	4.50%	01/03/2041	3,627	0.00
32,887	Freddie Mac Gold Pool	4.50%	01/11/2043	31,836	0.03
5,662	Freddie Mac Gold Pool	4.50%	01/10/2046	5,469	0.00
38,602	Freddie Mac Gold Pool	4.50%	01/09/2048	36,946	0.03
7,328	Freddie Mac Gold Pool	5.00%	01/10/2035	7,252	0.01
16,900	Freddie Mac Gold Pool	5.00%	01/09/2038	16,743	0.01
9,989	Freddie Mac Gold Pool	5.00%	01/03/2047	9,869	0.01
9,355	Freddie Mac Gold Pool (Q18306)	3.50%	01/05/2043	8,511	0.01
94,550	Freddie Mac Pool	2.00%	01/07/2051	74,446	0.07
471,463	Freddie Mac Pool	2.50%	01/12/2050	386,688	0.35
108,883	Freddie Mac Pool	2.50%	01/08/2051	89,446	0.08
401,595	Freddie Mac Pool	2.50%	01/01/2052	329,304	0.30
67,256	Freddie Mac Pool	3.00%	01/02/2050	58,153	0.05
54,768	Freddie Mac Pool	3.00%	01/01/2053	46,664	0.04
39,343	Freddie Mac Pool	3.50%	01/03/2048	35,560	0.03
132,501	Freddie Mac Pool	4.50%	01/07/2052	125,145	0.11
328,064	Freddie Mac Pool	4.50%	01/08/2052	309,843	0.28
105,402	Freddie Mac Pool	4.50%	01/12/2052	99,423	0.09
172,526	Freddie Mac Pool	5.00%	01/08/2052	167,218	0.15
305,293	Freddie Mac Pool	5.00%	01/10/2052	295,798	0.27
93,975	Freddie Mac Pool	5.00%	01/11/2052	91,012	0.08
91,361	Freddie Mac Pool	5.00%	01/08/2053	88,340	0.08
232,418	Freddie Mac Pool	5.50%	01/09/2052	230,044	0.21
226,582	Freddie Mac Pool	5.50%	01/11/2052	224,371	0.20
323,300	Freddie Mac Pool	5.50%	01/01/2053	319,433	0.29
180,657	Freddie Mac Pool	5.50%	01/03/2053	178,364	0.16
114,719	Freddie Mac Pool	5.50%	01/06/2053	113,204	0.10
51,907	Freddie Mac Pool	5.50%	01/07/2053	51,412	0.05
366,582	Freddie Mac Pool	6.00%	01/02/2053	368,858	0.33
340,483	Freddie Mac Pool	6.00%	01/03/2053	342,075	0.31
333,783	Freddie Mac Pool	6.00%	01/04/2053	335,515	0.30
611,144	Freddie Mac Pool	6.00%	01/05/2053	613,991	0.55
355,752	Freddie Mac Pool	6.00%	01/06/2053	357,600	0.32
78,816	Freddie Mac Pool	6.00%	01/09/2053	79,090	0.07
383,744	Freddie Mac Pool	6.00%	01/02/2054	384,977	0.35
261,892	Freddie Mac Pool	6.50%	01/09/2053	267,694	0.24
438,420	Freddie Mac Pool (SD3010)	5.50%	01/06/2053	433,689	0.39
364,704	Freddie Mac Pool (SD3908)	6.00%	01/09/2053	367,888	0.33
104,568	Ginnie Mae II Pool	2.50%	20/03/2051	88,095	0.08

## Global Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Mortgage Backed Securities 19.98% (31 December 2023: 20.82%) (continued)</b>					
<b>United States Dollar (continued)</b>					
237,042	Ginnie Mae II Pool	2.50%	20/04/2051	199,358	0.18
134,959	Ginnie Mae II Pool	4.50%	20/09/2052	128,545	0.12
130,630	Ginnie Mae II Pool	5.00%	20/03/2053	127,316	0.11
101,463	Ginnie Mae II Pool	5.00%	20/07/2053	98,864	0.09
39,343	Ginnie Mae II Pool	5.00%	20/11/2053	38,319	0.03
158,466	Ginnie Mae II Pool	5.50%	20/03/2053	157,353	0.14
38,727	Ginnie Mae II Pool	5.50%	20/09/2053	38,449	0.03
221,744	Ginnie Mae II Pool	6.00%	20/08/2053	222,895	0.20
<b>Total Mortgage Backed Securities **</b>				<b>22,273,767</b>	<b>19.98</b>
<b>Municipal Bonds 1.09% (31 December 2023: 1.18%)</b>					
<b>United States Dollar</b>					
520,000	New York City Municipal Water Finance Authority	6.01%	15/06/2042	541,450	0.49
325,000	State of California	4.60%	01/04/2038	306,718	0.27
500,000	State of Hawaii	2.85%	01/10/2040	371,705	0.33
<b>Total Municipal Bonds †</b>				<b>1,219,873</b>	<b>1.09</b>
<b>Total Investments</b>				<b>108,037,162</b>	<b>96.92</b>

### Forward Currency Contracts 1.09% (31 December 2023: 3.07%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
AUD 3,743,606	US\$ 2,482,285	18/07/2024	BNP Paribas	5	18,940	0.02
AUD 4,384,584	US\$ 2,856,017	18/07/2024	Standard Chartered Bank	3	73,467	0.07
AUD 1,304,262	US\$ 864,779	18/07/2024	State Street Bank and Trust Co	2	6,641	0.01
AUD 1,461,845	US\$ 961,051	18/07/2024	UBS AG	2	15,656	0.01
AUD 2,170,810	US\$ 1,441,541	18/07/2024	Westpac Banking Corp	2	8,848	0.01
CAD 594,819	US\$ 434,510	18/07/2024	BNP Paribas	1	352	0.00
CAD 1,172,395	US\$ 855,620	18/07/2024	Goldman Sachs International	1	1,498	0.00
CAD 208,760	US\$ 151,947	18/07/2024	Royal Bank of Canada	1	674	0.00
CAD 244,361	US\$ 177,890	18/07/2024	State Street Bank and Trust Co	1	758	0.00
CAD 403,162	US\$ 294,440	18/07/2024	Westpac Banking Corp	1	305	0.00
CHF 1,041,486	US\$ 1,151,047	18/07/2024	BNP Paribas	2	10,244	0.01
CHF 510,206	US\$ 567,281	18/07/2024	Citibank NA	2	1,615	0.00
CHF 1,156,882	US\$ 1,279,803	18/07/2024	Goldman Sachs International	1	10,158	0.01
CHF 164,902	US\$ 181,540	18/07/2024	State Street Bank and Trust Co	1	2,332	0.00
CHF 389,455	US\$ 433,766	18/07/2024	UBS AG	1	489	0.00
CLP 70,844,418	US\$ 72,257	18/07/2024	Goldman Sachs International	1	2,782	0.00
CNY 73,301,061	US\$ 10,241,440	18/07/2024	Goldman Sachs International	1	30,764	0.03
CZK 4,137,399	US\$ 175,205	18/07/2024	Goldman Sachs International	1	1,899	0.00

## Global Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

## Forward Currency Contracts 1.09% (31 December 2023: 3.07%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
CZK 12,134,670	US\$ 516,853	18/07/2024	State Street Bank and Trust Co	1	2,579	0.00
DKK 200,000	US\$ 28,706	18/07/2024	Citibank NA	1	64	0.00
€ 1,404,477	US\$ 1,500,000	18/07/2024	Canadian Imperial Bank of Commerce	1	6,398	0.01
€ 84,068	¥ 13,700,000	18/07/2024	Canadian Imperial Bank of Commerce	1	4,790	0.01
€ 589,776	¥ 97,900,000	18/07/2024	Citibank NA	1	22,453	0.02
€ 749,162	US\$ 800,000	18/07/2024	Standard Chartered Bank	1	3,528	0.00
€ 169,188	US\$ 181,320	18/07/2024	State Street Bank and Trust Co	1	145	0.00
€ 20,000	US\$ 21,433	18/07/2024	Westpac Banking Corp	1	18	0.00
£ 54,976	US\$ 69,088	18/07/2024	BNP Paribas	1	414	0.00
£ 300,000	US\$ 376,996	18/07/2024	Citibank NA	1	2,270	0.00
£ 465,384	US\$ 587,450	18/07/2024	Goldman Sachs International	1	899	0.00
£ 326,132	US\$ 409,927	18/07/2024	Royal Bank of Canada	1	2,376	0.00
£ 314,034	US\$ 393,487	18/07/2024	Standard Chartered Bank	1	3,522	0.00
£ 157,591	US\$ 196,512	18/07/2024	State Street Bank and Trust Co	1	2,718	0.00
HKD 223,568	US\$ 28,621	18/07/2024	UBS AG	1	29	0.00
INR 12,198,076	US\$ 145,892	18/07/2024	BNP Paribas	1	390	0.00
INR 35,902,945	US\$ 429,364	18/07/2024	Standard Chartered Bank	2	1,192	0.00
KRW 1,487,174,924	US\$ 1,079,815	18/07/2024	Goldman Sachs International	1	113	0.00
KRW 22,700,000	US\$ 16,341	18/07/2024	Royal Bank of Canada	1	143	0.00
KRW 106,601,959	US\$ 77,106	18/07/2024	State Street Bank and Trust Co	1	304	0.00
MXN 1,401,296	US\$ 74,291	18/07/2024	Canadian Imperial Bank of Commerce	1	2,153	0.00
MYR 2,000,630	US\$ 419,939	18/07/2024	Goldman Sachs International	1	4,471	0.00
NOK 13,601,807	US\$ 1,273,067	18/07/2024	BNP Paribas	3	4,940	0.01
NOK 4,592,328	US\$ 428,583	18/07/2024	Canadian Imperial Bank of Commerce	1	2,906	0.00
NOK 6,122,578	US\$ 573,569	18/07/2024	Goldman Sachs International	1	1,700	0.00
NOK 4,254,044	US\$ 387,724	18/07/2024	Standard Chartered Bank	1	11,980	0.01
NOK 11,496,624	US\$ 1,055,347	18/07/2024	UBS AG	2	24,860	0.02
NZD 1,099,474	US\$ 653,562	18/07/2024	Standard Chartered Bank	1	16,401	0.02
NZD 1,257,302	US\$ 753,162	18/07/2024	State Street Bank and Trust Co	1	12,974	0.01
PLN 47	US\$ 12	18/07/2024	Goldman Sachs International	1	0	0.00
SEK 7,460,565	US\$ 696,690	18/07/2024	BNP Paribas	3	8,354	0.01
SEK 31,914,076	US\$ 2,948,342	18/07/2024	State Street Bank and Trust Co	5	67,630	0.06
SEK 6,156,134	US\$ 575,239	18/07/2024	UBS AG	2	6,533	0.01
TRY 9,473,974	US\$ 281,628	18/07/2024	Goldman Sachs International	1	2,340	0.00
US\$ 3,270,395	€ 3,016,145	18/07/2024	BNP Paribas	7	35,371	0.03
US\$ 1,155,825	CHF 1,029,166	18/07/2024	BNP Paribas	3	8,272	0.01
US\$ 434,404	PLN 1,713,813	18/07/2024	BNP Paribas	1	8,156	0.01
US\$ 3,458,355	¥ 540,490,895	18/07/2024	BNP Paribas	9	89,968	0.08
US\$ 1,296,652	CAD 1,767,786	18/07/2024	BNP Paribas	3	4,254	0.00
US\$ 582,092	NZD 951,733	18/07/2024	BNP Paribas	2	2,155	0.00
US\$ 286,517	ILS 1,066,030	18/07/2024	BNP Paribas	1	3,358	0.00

## Global Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

## Forward Currency Contracts 1.09% (31 December 2023: 3.07%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 292,268	CNY 2,080,633	18/07/2024	BNP Paribas	3	694	0.00
US\$ 1,001,568	£ 787,557	18/07/2024	BNP Paribas	2	5,921	0.01
US\$ 291,654	CNY 2,116,562	18/07/2024	BNP Paribas	1	1,349	0.00
US\$ 1,109,211	SEK 11,567,318	18/07/2024	BNP Paribas	4	16,067	0.02
US\$ 440,703	NOK 4,631,637	18/07/2024	BNP Paribas	1	5,521	0.01
US\$ 285,898	MXN 4,964,845	18/07/2024	BNP Paribas	1	15,053	0.01
US\$ 136,640	HUF 49,306,550	18/07/2024	BNP Paribas	1	2,917	0.00
US\$ 159,694	BRL 824,419	18/07/2024	Canadian Imperial Bank of Commerce	1	11,550	0.01
US\$ 280,006	CNY 2,024,095	18/07/2024	Canadian Imperial Bank of Commerce	1	2,383	0.00
US\$ 432,735	SEK 4,536,429	18/07/2024	Canadian Imperial Bank of Commerce	1	4,030	0.00
US\$ 56,731	€ 52,031	18/07/2024	Canadian Imperial Bank of Commerce	1	924	0.00
US\$ 1,530,832	¥ 232,954,466	18/07/2024	Citibank NA	4	79,039	0.07
US\$ 138,614	BRL 751,252	18/07/2024	Citibank NA	1	3,618	0.00
US\$ 826,063	DKK 5,710,923	18/07/2024	Citibank NA	1	4,548	0.00
US\$ 867,680	CHF 770,717	18/07/2024	Citibank NA	1	8,306	0.01
US\$ 61,944	CNY 440,027	18/07/2024	Citibank NA	1	279	0.00
US\$ 127	CNY 918	18/07/2024	Citibank NA	1	1	0.00
US\$ 674,262	CAD 921,599	18/07/2024	Citibank NA	2	496	0.00
US\$ 575,178	SEK 6,024,970	18/07/2024	Goldman Sachs International	2	5,802	0.01
US\$ 102,804	€ 95,384	18/07/2024	Goldman Sachs International	1	499	0.00
US\$ 144,619	BRL 750,904	18/07/2024	Goldman Sachs International	1	9,686	0.01
US\$ 2,161,657	NOK 22,793,837	18/07/2024	Goldman Sachs International	5	19,979	0.02
US\$ 877,983	NZD 1,434,476	18/07/2024	Goldman Sachs International	1	3,886	0.00
US\$ 576,912	ILS 2,148,501	18/07/2024	Goldman Sachs International	1	6,226	0.01
US\$ 628,908	MXN 10,545,236	18/07/2024	Goldman Sachs International	2	53,639	0.05
US\$ 431,064	CAD 589,553	18/07/2024	Goldman Sachs International	1	52	0.00
US\$ 861,166	CHF 764,636	18/07/2024	Goldman Sachs International	1	8,572	0.01
US\$ 485,381	PLN 1,909,999	18/07/2024	Goldman Sachs International	2	10,340	0.01
US\$ 144,763	£ 114,438	18/07/2024	Goldman Sachs International	1	88	0.00
US\$ 101,760	CNY 722,426	18/07/2024	Goldman Sachs International	1	521	0.00
US\$ 240,311	¥ 37,025,635	18/07/2024	Royal Bank of Canada	1	9,564	0.01
US\$ 135,487	€ 124,518	18/07/2024	Royal Bank of Canada	1	1,932	0.00
US\$ 88,273	KRW 120,187,582	18/07/2024	Royal Bank of Canada	1	997	0.00
US\$ 250,977	CNY 1,783,490	18/07/2024	Standard Chartered Bank	1	1,043	0.00
US\$ 720,368	NZD 1,178,818	18/07/2024	Standard Chartered Bank	2	2,057	0.00
US\$ 136,169	BRL 719,181	18/07/2024	Standard Chartered Bank	1	6,937	0.01
US\$ 474,941	CNY 3,442,209	18/07/2024	Standard Chartered Bank	2	2,811	0.00
US\$ 360,034	MXN 6,298,301	18/07/2024	Standard Chartered Bank	1	16,446	0.02
US\$ 535,804	£ 420,806	18/07/2024	Standard Chartered Bank	2	3,812	0.00
US\$ 857,958	SEK 8,989,521	18/07/2024	State Street Bank and Trust Co	2	8,423	0.01
US\$ 280,464	CNY 2,028,508	18/07/2024	State Street Bank and Trust Co	1	2,236	0.00

## Global Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

## Forward Currency Contracts 1.09% (31 December 2023: 3.07%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 438,785	NOK 4,610,389	18/07/2024	State Street Bank and Trust Co	1	5,599	0.01
US\$ 63,741	CAD 87,135	18/07/2024	State Street Bank and Trust Co	1	38	0.00
US\$ 354,686	MXN 5,994,997	18/07/2024	State Street Bank and Trust Co	3	27,643	0.03
US\$ 791,526	¥ 122,924,739	18/07/2024	State Street Bank and Trust Co	2	25,448	0.02
US\$ 3,856,644	€ 3,576,550	18/07/2024	State Street Bank and Trust Co	2	20,547	0.02
US\$ 1,873,929	IDR 30,223,669,118	18/07/2024	State Street Bank and Trust Co	1	26,429	0.02
US\$ 141,944	CLP 129,465,421	18/07/2024	State Street Bank and Trust Co	1	4,813	0.01
US\$ 87,052	CNY 617,070	18/07/2024	State Street Bank and Trust Co	1	577	0.00
US\$ 1,277,815	NZD 2,091,190	18/07/2024	State Street Bank and Trust Co	3	3,551	0.00
US\$ 885,924	KRW 1,209,082,687	18/07/2024	UBS AG	3	7,935	0.01
US\$ 572,641	NOK 6,059,635	18/07/2024	UBS AG	1	3,287	0.00
US\$ 728,323	SEK 7,618,635	18/07/2024	UBS AG	2	8,340	0.01
US\$ 550,405	¥ 83,451,927	18/07/2024	UBS AG	1	30,326	0.03
US\$ 362,494	€ 333,006	18/07/2024	UBS AG	2	5,322	0.01
US\$ 145,751	ILS 539,439	18/07/2024	UBS AG	1	2,465	0.00
US\$ 60,139	€ 55,156	18/07/2024	Westpac Banking Corp	1	980	0.00
US\$ 1,328,864	¥ 200,267,114	18/07/2024	Westpac Banking Corp	2	80,781	0.07
US\$ 73,838	£ 58,101	18/07/2024	Westpac Banking Corp	1	385	0.00
ZAR 3,553,302	US\$ 191,674	18/07/2024	Canadian Imperial Bank of Commerce	1	2,685	0.00
<i>AUD Hedged Classes</i>						
AUD 29,522	US\$ 19,197	18/07/2024	State Street Bank and Trust Co	4	528	0.00
AUD 449	US\$ 298	18/07/2024	UBS AG	2	2	0.00
AUD 145	US\$ 94	18/07/2024	Westpac Banking Corp	1	3	0.00
<i>EUR Hedged Classes</i>						
€ 389,380	CNY 2,961,951	18/07/2024	BNP Paribas	1	2,558	0.00
€ 430,950	US\$ 460,962	18/07/2024	BNP Paribas	1	1,262	0.00
€ 6,160	MXN 110,985	18/07/2024	BNP Paribas	2	553	0.00
€ 3,756	DKK 27,993	18/07/2024	BNP Paribas	2	2	0.00
€ 109,911	CAD 161,208	18/07/2024	Citibank NA	1	30	0.00
€ 430,906	US\$ 460,962	18/07/2024	Citibank NA	1	1,214	0.00
€ 21,530	KRW 31,704,065	18/07/2024	Goldman Sachs International	1	70	0.00
€ 12,394	SGD 17,949	18/07/2024	Goldman Sachs International	2	39	0.00
€ 18,140	THB 708,558	18/07/2024	Goldman Sachs International	2	123	0.00
€ 177,103	CNY 1,349,792	18/07/2024	Goldman Sachs International	1	799	0.00
€ 8,113	IDR 139,789,590	18/07/2024	Goldman Sachs International	1	156	0.00
€ 12,850	MXN 232,466	18/07/2024	Royal Bank of Canada	1	1,100	0.00
€ 195,966	¥ 31,803,483	18/07/2024	Royal Bank of Canada	2	11,985	0.01
€ 18,304	IDR 315,413,913	18/07/2024	Royal Bank of Canada	1	352	0.00
€ 46,262	KRW 68,217,778	18/07/2024	Royal Bank of Canada	1	82	0.00
€ 8,549	DKK 63,719	18/07/2024	Royal Bank of Canada	1	3	0.00

## Global Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 1.09% (31 December 2023: 3.07%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes (continued)</i>						
€ 420,672	¥ 68,286,644	18/07/2024	Standard Chartered Bank	1	25,631	0.03
€ 1,846,136	US\$ 1,969,350	18/07/2024	Standard Chartered Bank	1	10,758	0.01
<i>USD Hedged Classes</i>						
£ 47	US\$ 59	18/07/2024	Citibank NA	1	1	0.00
US\$ 247	IDR 3,981,117	18/07/2024	BNP Paribas	1	3	0.00
US\$ 120	SGD 161	18/07/2024	Citibank NA	1	1	0.00
US\$ 1,578	CAD 2,154	18/07/2024	Citibank NA	1	3	0.00
US\$ 116	DKK 802	18/07/2024	Citibank NA	1	1	0.00
US\$ 12,986	€ 12,029	18/07/2024	Royal Bank of Canada	1	84	0.00
US\$ 190	MXN 3,174	18/07/2024	Royal Bank of Canada	1	17	0.00
US\$ 6,043	¥ 911,217	18/07/2024	Royal Bank of Canada	1	364	0.00
US\$ 167	THB 6,068	18/07/2024	Westpac Banking Corp	1	2	0.00
<i>ZAR Hedged Classes</i>						
US\$ 94	ZAR 1,706	18/07/2024	UBS AG	1	1	0.00
ZAR 349,135	US\$ 18,328	18/07/2024	State Street Bank and Trust Co	5	769	0.00
ZAR 3,812	US\$ 204	18/07/2024	Westpac Banking Corp	1	4	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>1,214,438</b>	<b>1.09</b>

### Futures Contracts 0.11% (31 December 2023: 0.41%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
(6)	10-Year Mini Japanese Government Bond Future September 2024	1,150	0.00
2	Canadian 10-Year Bond Future September 2024	1,257	0.00
13	Canadian 5-Year Bond Future September 2024	6,080	0.01
10	Euro-BOBL Future September 2024	9,239	0.01
8	Euro-Buxl 30-Year Bond Future September 2024	27,780	0.02
49	Euro-Schatz Future September 2024	22,250	0.02
20	United Kingdom Long Gilt Future September 2024	21,490	0.02
8	US Treasury 10-Year Note (CBT) Future September 2024	5,973	0.01
12	US Treasury 2-Year Note (CBT) Future September 2024	4,984	0.00
51	US Treasury 5-Year Note (CBT) Future September 2024	23,235	0.02
(3)	US Treasury Ultra Bond (CBT) Future September 2024	3,281	0.00
<b>Total Unrealised Gain on Futures Contracts <sup>*</sup></b>		<b>126,719</b>	<b>0.11</b>

## Global Bond - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

#### Interest Rate Swap Contracts 0.06% (31 December 2023: 0.11%)

	Notional Amount	Expiration Date	Counterparty	Receive / (Pay)#	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
CNY	31,096,000	28/11/2025	LCH Clearnet Ltd <sup>1</sup>	(Pay)	2.60%	7D CNRR	6,324	0.01
EUR	1,780,000	02/11/2035	LCH Clearnet Ltd <sup>1</sup>	(Pay)	3.63%	1D €STR	21,245	0.02
CNY	9,773,000	31/05/2028	LCH Clearnet Ltd <sup>1</sup>	(Pay)	2.50%	7D CNRR	31,849	0.03
CNY	9,273,000	30/11/2027	LCH Clearnet Ltd <sup>1</sup>	(Pay)	2.82%	7D CNRR	5,553	0.00
<b>Total Unrealised Gain on Interest Rate Swap Contracts <sup>∞</sup></b>							<b>64,971</b>	<b>0.06</b>

#Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

							Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>							<b>109,443,290</b>	<b>98.18</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (1.18%) (31 December 2023: (2.94%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
AUD 967,577	US\$ 648,575	18/07/2024	BNP Paribas	2	(2,105)	(0.00)
AUD 652,500	US\$ 436,196	18/07/2024	Standard Chartered Bank	1	(240)	(0.00)
BRL 1,131,077	US\$ 219,817	18/07/2024	State Street Bank and Trust Co	1	(16,568)	(0.02)
BRL 2,794,795	US\$ 534,204	18/07/2024	UBS AG	1	(31,995)	(0.03)
CAD 1,296,565	US\$ 948,505	18/07/2024	BNP Paribas	3	(608)	(0.00)
CAD 394,162	US\$ 288,814	18/07/2024	Standard Chartered Bank	1	(649)	(0.00)
CAD 277,677	US\$ 204,167	18/07/2024	State Street Bank and Trust Co	2	(1,162)	(0.00)
CAD 988,102	US\$ 725,516	18/07/2024	UBS AG	1	(3,132)	(0.00)
CHF 1,092,503	US\$ 1,230,450	18/07/2024	BNP Paribas	3	(12,274)	(0.01)
CHF 129,803	US\$ 145,034	18/07/2024	Canadian Imperial Bank of Commerce	1	(299)	(0.00)
CHF 1,157,498	US\$ 1,296,435	18/07/2024	State Street Bank and Trust Co	2	(5,787)	(0.01)
CHF 384,255	US\$ 435,928	18/07/2024	UBS AG	1	(7,471)	(0.01)
CHF 384,733	US\$ 431,390	18/07/2024	Westpac Banking Corp	1	(2,400)	(0.00)
CLP 171,525,981	US\$ 183,834	18/07/2024	BNP Paribas	1	(2,152)	(0.00)
CLP 128,963,810	US\$ 142,101	18/07/2024	Goldman Sachs International	1	(5,502)	(0.01)
CNY 5,836,827	US\$ 819,461	18/07/2024	BNP Paribas	6	(1,505)	(0.00)
CNY 2,354,899	US\$ 331,190	18/07/2024	Citibank NA	2	(1,181)	(0.00)
CNY 1,002,565	US\$ 141,089	18/07/2024	Royal Bank of Canada	1	(592)	(0.00)
CNY 651,316	US\$ 91,848	18/07/2024	UBS AG	1	(575)	(0.00)
COP 562,762,908	US\$ 143,393	18/07/2024	Standard Chartered Bank	2	(8,030)	(0.01)
CZK 9,898,265	US\$ 430,983	18/07/2024	BNP Paribas	2	(7,281)	(0.01)
CZK 3,238,291	US\$ 141,626	18/07/2024	State Street Bank and Trust Co	1	(3,009)	(0.00)
€ 1,547,431	US\$ 1,680,981	18/07/2024	BNP Paribas	4	(21,255)	(0.02)

## Global Bond - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (1.18%) (31 December 2023: (2.94%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
€ 386,309	US\$ 417,839	18/07/2024	Canadian Imperial Bank of Commerce	2	(3,496)	(0.00)
€ 1,796,884	US\$ 1,958,085	18/07/2024	Citibank NA	2	(30,802)	(0.03)
€ 264,529	US\$ 287,522	18/07/2024	Deutsche Bank AG	1	(3,796)	(0.00)
€ 1,000,000	US\$ 1,083,520	18/07/2024	Royal Bank of Canada	1	(10,951)	(0.01)
€ 470,454	US\$ 507,132	18/07/2024	Standard Chartered Bank	3	(2,537)	(0.00)
€ 702,611	£ 600,000	18/07/2024	Standard Chartered Bank	2	(4,934)	(0.01)
€ 1,240,386	US\$ 1,336,546	18/07/2024	State Street Bank and Trust Co	2	(6,147)	(0.01)
€ 883,846	US\$ 961,102	18/07/2024	UBS AG	3	(13,116)	(0.01)
£ 569,261	US\$ 726,358	18/07/2024	BNP Paribas	2	(6,685)	(0.01)
£ 457,498	US\$ 582,024	18/07/2024	Deutsche Bank AG	1	(3,645)	(0.00)
£ 221,192	US\$ 282,397	18/07/2024	State Street Bank and Trust Co	1	(2,761)	(0.00)
£ 226,341	US\$ 286,384	18/07/2024	UBS AG	1	(239)	(0.00)
HUF 167,059,227	US\$ 465,611	18/07/2024	BNP Paribas	3	(12,531)	(0.01)
IDR 15,952,818,430	US\$ 978,821	18/07/2024	Goldman Sachs International	1	(3,663)	(0.00)
IDR 922,950,848	US\$ 56,914	18/07/2024	Standard Chartered Bank	1	(496)	(0.00)
IDR 3,133,715	US\$ 194	18/07/2024	State Street Bank and Trust Co	1	(3)	(0.00)
ILS 1,610,367	US\$ 430,404	18/07/2024	Goldman Sachs International	2	(2,657)	(0.00)
¥ 158,343,323	US\$ 1,014,849	18/07/2024	BNP Paribas	3	(28,040)	(0.03)
¥ 1,034,464,628	US\$ 6,856,602	18/07/2024	Canadian Imperial Bank of Commerce	1	(409,725)	(0.37)
¥ 153,902,045	US\$ 1,009,097	18/07/2024	Citibank NA	2	(49,965)	(0.05)
¥ 10,074,880	US\$ 65,272	18/07/2024	Royal Bank of Canada	1	(2,484)	(0.00)
¥ 272,206,712	US\$ 1,767,909	18/07/2024	State Street Bank and Trust Co	5	(71,492)	(0.06)
¥ 202,071,345	US\$ 1,306,179	18/07/2024	UBS AG	2	(46,853)	(0.04)
¥ 171,329,859	US\$ 1,102,652	18/07/2024	Westpac Banking Corp	2	(34,909)	(0.03)
KRW 94,328,443	US\$ 68,812	18/07/2024	Standard Chartered Bank	1	(315)	(0.00)
MXN 1,869,648	US\$ 110,344	18/07/2024	Citibank NA	1	(8,350)	(0.01)
MXN 9,964,833	US\$ 554,645	18/07/2024	Goldman Sachs International	2	(11,039)	(0.01)
MXN 9,513,492	US\$ 550,491	18/07/2024	State Street Bank and Trust Co	2	(31,507)	(0.03)
MXN 21,953,003	US\$ 1,228,493	18/07/2024	UBS AG	3	(30,902)	(0.03)
NOK 4,629,469	US\$ 436,843	18/07/2024	BNP Paribas	1	(1,865)	(0.00)
NOK 2,937,518	US\$ 278,324	18/07/2024	Goldman Sachs International	1	(2,319)	(0.00)
NOK 4,531,243	US\$ 429,619	18/07/2024	State Street Bank and Trust Co	1	(3,870)	(0.00)
NZD 1,645,868	US\$ 1,007,563	18/07/2024	BNP Paribas	3	(4,655)	(0.01)
NZD 2,582,013	US\$ 1,585,810	18/07/2024	State Street Bank and Trust Co	3	(12,463)	(0.01)
PEN 250,572	US\$ 67,647	18/07/2024	Standard Chartered Bank	1	(2,236)	(0.00)
PLN 1,715,449	US\$ 434,616	18/07/2024	Standard Chartered Bank	1	(7,961)	(0.01)
RON 439,804	US\$ 94,880	18/07/2024	Goldman Sachs International	1	(199)	(0.00)
SEK 5,786,592	US\$ 548,232	18/07/2024	BNP Paribas	1	(1,383)	(0.00)
SGD 351,517	US\$ 260,975	18/07/2024	Canadian Imperial Bank of Commerce	1	(1,397)	(0.00)
THB 11,573,620	US\$ 318,511	18/07/2024	Westpac Banking Corp	1	(2,719)	(0.00)



## Global Bond - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

## Forward Currency Contracts (1.18%) (31 December 2023: (2.94%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
US\$ 170,540	NOK 1,837,287	18/07/2024	BNP Paribas	1	(2,089)	(0.00)
US\$ 815,198	CZK 19,369,307	18/07/2024	BNP Paribas	1	(13,917)	(0.01)
US\$ 858,649	€ 801,764	18/07/2024	BNP Paribas	1	(1,298)	(0.00)
US\$ 264,201	SEK 2,853,100	18/07/2024	BNP Paribas	1	(5,425)	(0.01)
US\$ 4,474,979	AUD 6,739,426	18/07/2024	BNP Paribas	9	(27,851)	(0.03)
US\$ 320,507	£ 255,053	18/07/2024	BNP Paribas	2	(1,937)	(0.00)
US\$ 186,178	ZAR 3,565,423	18/07/2024	BNP Paribas	1	(8,844)	(0.01)
US\$ 85,233	CNY 608,257	18/07/2024	BNP Paribas	1	(7)	(0.00)
US\$ 286,004	¥ 45,897,472	18/07/2024	Canadian Imperial Bank of Commerce	1	(33)	(0.00)
US\$ 473,622	NZD 789,209	18/07/2024	Canadian Imperial Bank of Commerce	1	(7,282)	(0.01)
US\$ 152,871	CAD 210,184	18/07/2024	Canadian Imperial Bank of Commerce	1	(791)	(0.00)
US\$ 3,494,955	€ 3,272,106	18/07/2024	Canadian Imperial Bank of Commerce	2	(14,604)	(0.01)
US\$ 1,150,340	AUD 1,753,557	18/07/2024	Canadian Imperial Bank of Commerce	2	(21,268)	(0.02)
US\$ 91,323	NOK 985,545	18/07/2024	Citibank NA	1	(1,277)	(0.00)
US\$ 26,463	CAD 36,365	18/07/2024	Citibank NA	1	(123)	(0.00)
US\$ 1,250,872	€ 1,168,908	18/07/2024	Citibank NA	1	(2,863)	(0.00)
US\$ 286,414	SEK 3,033,297	18/07/2024	Deutsche Bank AG	1	(241)	(0.00)
US\$ 76,202	€ 71,312	18/07/2024	Goldman Sachs International	1	(286)	(0.00)
US\$ 298,009	PLN 1,200,945	18/07/2024	Goldman Sachs International	1	(682)	(0.00)
US\$ 1,046,015	KRW 1,440,624,614	18/07/2024	Goldman Sachs International	1	(110)	(0.00)
US\$ 302,060	NZD 501,381	18/07/2024	Goldman Sachs International	1	(3,456)	(0.00)
US\$ 172,977	CLP 169,595,083	18/07/2024	Goldman Sachs International	1	(6,659)	(0.01)
US\$ 38,053	ZAR 727,691	18/07/2024	Goldman Sachs International	1	(1,751)	(0.00)
US\$ 365,509	£ 292,324	18/07/2024	Goldman Sachs International	1	(4,053)	(0.00)
US\$ 29	CNY 204	18/07/2024	Goldman Sachs International	1	(0)	(0.00)
US\$ 51	HUF 18,769	18/07/2024	Goldman Sachs International	1	(0)	(0.00)
US\$ 163,735	NOK 1,768,422	18/07/2024	Royal Bank of Canada	1	(2,423)	(0.00)
US\$ 284,214	CHF 258,614	18/07/2024	Standard Chartered Bank	2	(4,149)	(0.00)
US\$ 291,915	SEK 3,175,241	18/07/2024	Standard Chartered Bank	1	(8,154)	(0.01)
US\$ 546,784	NOK 5,993,220	18/07/2024	State Street Bank and Trust Co	2	(16,331)	(0.02)
US\$ 1,118,620	CAD 1,536,414	18/07/2024	State Street Bank and Trust Co	2	(4,626)	(0.00)
US\$ 1,530,238	SEK 16,552,539	18/07/2024	State Street Bank and Trust Co	3	(34,024)	(0.03)
US\$ 3,558,684	£ 2,839,288	18/07/2024	State Street Bank and Trust Co	5	(30,808)	(0.03)
US\$ 582,927	NZD 962,195	18/07/2024	State Street Bank and Trust Co	1	(3,386)	(0.00)
US\$ 337,028	€ 315,069	18/07/2024	State Street Bank and Trust Co	2	(906)	(0.00)
US\$ 3,193,769	CHF 2,883,970	18/07/2024	State Street Bank and Trust Co	1	(21,951)	(0.02)
US\$ 835,790	AUD 1,261,582	18/07/2024	State Street Bank and Trust Co	2	(7,114)	(0.01)
US\$ 140,293	KRW 193,269,537	18/07/2024	UBS AG	1	(52)	(0.00)
US\$ 578,445	CHF 520,210	18/07/2024	UBS AG	1	(1,606)	(0.00)
US\$ 71,356	€ 66,603	18/07/2024	UBS AG	1	(80)	(0.00)
US\$ 146,085	CAD 201,041	18/07/2024	Westpac Banking Corp	1	(892)	(0.00)

## Global Bond - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (1.18%) (31 December 2023: (2.94%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
US\$ 2,020,103	AUD 3,074,705	18/07/2024	Westpac Banking Corp	3	(34,207)	(0.03)
<i>AUD Hedged Classes</i>						
US\$ 96	AUD 145	18/07/2024	Royal Bank of Canada	1	(1)	(0.00)
US\$ 122	AUD 184	18/07/2024	State Street Bank and Trust Co	1	(1)	(0.00)
US\$ 238	AUD 360	18/07/2024	UBS AG	2	(4)	(0.00)
US\$ 932	AUD 1,421	18/07/2024	Westpac Banking Corp	7	(16)	(0.00)
<i>EUR Hedged Classes</i>						
€ 50,480	CAD 74,092	18/07/2024	BNP Paribas	2	(24)	(0.00)
€ 1,500	NZD 2,699	18/07/2024	BNP Paribas	1	(36)	(0.00)
€ 4,924	CHF 4,758	18/07/2024	BNP Paribas	1	(23)	(0.00)
€ 37,906	£ 32,452	18/07/2024	BNP Paribas	1	(369)	(0.00)
€ 3,324	SEK 38,432	18/07/2024	BNP Paribas	1	(67)	(0.00)
€ 12,842	AUD 21,130	18/07/2024	BNP Paribas	1	(344)	(0.00)
€ 1,499	NZD 2,699	18/07/2024	Citibank NA	1	(37)	(0.00)
€ 3,324	SEK 38,432	18/07/2024	Citibank NA	1	(67)	(0.00)
€ 4,919	CHF 4,758	18/07/2024	Citibank NA	1	(28)	(0.00)
€ 15,494	SEK 179,341	18/07/2024	Goldman Sachs International	1	(330)	(0.00)
€ 12,842	AUD 21,130	18/07/2024	Goldman Sachs International	1	(344)	(0.00)
€ 37,898	£ 32,452	18/07/2024	Goldman Sachs International	1	(377)	(0.00)
€ 6,726	NZD 12,142	18/07/2024	Goldman Sachs International	1	(184)	(0.00)
€ 21,867	CHF 21,101	18/07/2024	Royal Bank of Canada	1	(74)	(0.00)
€ 56,855	AUD 93,680	18/07/2024	Standard Chartered Bank	1	(1,610)	(0.00)
€ 159,964	£ 136,990	18/07/2024	Standard Chartered Bank	1	(1,613)	(0.01)
¥ 1,023,679	€ 6,311	18/07/2024	Royal Bank of Canada	1	(389)	(0.00)
<i>USD Hedged Classes</i>						
US\$ 797	AUD 1,214	18/07/2024	Citibank NA	1	(14)	(0.00)
US\$ 206	SEK 2,200	18/07/2024	Citibank NA	1	(2)	(0.00)
US\$ 302	CHF 272	18/07/2024	Citibank NA	1	(1)	(0.00)
US\$ 93	NZD 155	18/07/2024	Royal Bank of Canada	1	(1)	(0.00)
US\$ 659	KRW 907,679	18/07/2024	Royal Bank of Canada	1	(0)	(0.00)
US\$ 5,594	CNY 40,049	18/07/2024	UBS AG	2	(18)	(0.00)
US\$ 2,394	£ 1,904	18/07/2024	Westpac Banking Corp	1	(13)	(0.00)
US\$ 351	€ 329	18/07/2024	Westpac Banking Corp	1	(2)	(0.00)
<i>ZAR Hedged Classes</i>						
US\$ 325	ZAR 6,111	18/07/2024	UBS AG	2	(9)	(0.00)
US\$ 991	ZAR 18,625	18/07/2024	Westpac Banking Corp	8	(27)	(0.00)
ZAR 1,710	US\$ 94	18/07/2024	Westpac Banking Corp	1	(0)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(1,314,460)</b>	<b>(1.18)</b>

## Global Bond - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Futures Contracts (0.11%) (31 December 2023: (0.57%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(35)	3 Month SOFR Future March 2026	(875)	(0.00)
(5)	Australian Government Bond 10-Year Future September 2024	(233)	(0.00)
5	Euro-BTP Future September 2024	(5,091)	(0.01)
(19)	Euro-Bund Future September 2024	(36,772)	(0.03)
(9)	US Treasury 10-Year Note (CBT) Future September 2024	(8,578)	(0.01)
(63)	US Treasury 10-Year Ultra Future September 2024	(67,406)	(0.06)
(2)	US Treasury 5-Year Note (CBT) Future September 2024	(1,656)	(0.00)
<b>Total Unrealised Loss on Futures Contracts *</b>		<b>(120,611)</b>	<b>(0.11)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(1,435,071)</b>	<b>(1.29)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>108,008,219</b>	<b>96.89</b>
<b>Other Net Assets</b>	<b>3,464,767</b>	<b>3.11</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>111,472,986</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	52,889,449	45.77
** Transferable securities and/or money market instruments dealt in on a regulated market	52,742,934	45.65
† Other transferable securities and/or money market instruments	2,404,779	2.08
± Financial derivative instruments traded on a regulated market	6,108	0.01
∞ Financial derivative instruments that are traded OTC	(35,051)	(0.03)
<b>Total Investments</b>	<b>108,008,219</b>	<b>93.48</b>

## Global Diversified Income FMP – 2024 - Schedule of Investments

### Financial Assets at Fair Value through Profit or Loss

#### Forward Currency Contracts 0.00% (31 December 2023: 0.18%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 2,343,871	US\$ 2,505,253	02/07/2024	Citibank NA	1	6,792	0.00
<i>GBP Hedged Classes</i>						
£ 1,920,246	US\$ 2,398,001	02/07/2024	Citibank NA	1	29,380	0.00
US\$ 2,458,317	£ 1,944,695	02/07/2024	Westpac Banking Corp	2	30	0.00
<i>HKD Hedged Classes</i>						
HKD 6,921,275	US\$ 885,874	02/07/2024	Citibank NA	1	628	0.00
HKD 73,013	US\$ 9,348	02/07/2024	Westpac Banking Corp	1	4	0.00
<i>SGD Hedged Classes</i>						
SGD 4,420,102	US\$ 3,260,800	02/07/2024	Westpac Banking Corp	2	667	0.00
US\$ 14,877	SGD 20,152	02/07/2024	State Street Bank and Trust Co	1	8	0.00
US\$ 3,130,283	SGD 4,240,041	02/07/2024	Westpac Banking Corp	4	1,679	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>39,188</b>	<b>0.00</b>
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Financial Assets at Fair Value through Profit or Loss</b>					<b>39,188</b>	<b>0.00</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (0.00%) (31 December 2023: (0.00%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 15,133	US\$ 16,484	02/07/2024	Westpac Banking Corp	1	(265)	(0.00)
US\$ 2,528,263	€ 2,359,004	02/07/2024	Westpac Banking Corp	1	(1)	(0.00)
<i>GBP Hedged Classes</i>						
£ 24,449	US\$ 31,017	02/07/2024	Westpac Banking Corp	1	(111)	(0.00)
<i>HKD Hedged Classes</i>						
US\$ 5,387	HKD 42,076	02/07/2024	UBS AG	1	(2)	(0.00)
US\$ 890,439	HKD 6,952,213	02/07/2024	Westpac Banking Corp	1	(25)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 40,091	US\$ 29,927	02/07/2024	Westpac Banking Corp	1	(345)	(0.00)
US\$ 147,103	SGD 200,001	02/07/2024	Westpac Banking Corp	1	(472)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(1,221)</b>	<b>(0.00)</b>

## Global Diversified Income FMP – 2024 - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(1,221)</b>	<b>(0.00)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>37,967</b>	<b>0.00</b>
<b>Other Net Liabilities</b>	<b>(37,967)</b>	<b>(0.00)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>0</b>	<b>0.00</b>
<b>Portfolio Analysis</b>	<b>US\$</b>	<b>% of Total Assets</b>
∞ Financial derivative instruments that are traded OTC	37,967	0.04
<b>Total Investments</b>	<b>37,967</b>	<b>0.04</b>

## Global Equity Megatrends - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 95.76% (31 December 2023: 97.93%)</b>			
<b>Canadian Dollar</b>			
408,150	Element Fleet Management Corp	7,424,163	3.11
<b>Total Canadian Dollar</b>		<b>7,424,163</b>	<b>3.11</b>
<b>Pound Sterling</b>			
3,265,410	Pets at Home Group Plc	12,193,535	5.12
<b>Total Pound Sterling</b>		<b>12,193,535</b>	<b>5.12</b>
<b>United States Dollar</b>			
181,506	Alibaba Group Holding Ltd ADR	13,068,432	5.48
54,209	Alphabet Inc Class A	9,874,169	4.14
161,079	Amdocs Ltd	12,712,355	5.33
126,146	ATI Inc	6,994,796	2.93
71,868	Chart Industries Inc	10,373,427	4.35
256,971	Corning Inc	9,983,323	4.19
376,475	Criteo SA ADR	14,200,637	5.96
222,993	Delta Air Lines Inc	10,578,788	4.44
721,336	Despegar.com Corp	9,543,275	4.00
267,320	Element Solutions Inc	7,249,718	3.04
103,027	Expedia Group Inc	12,980,372	5.44
380,259	Gen Digital Inc	9,498,870	3.98
359,217	ModivCare Inc	9,425,854	3.95
56,983	Nice Ltd ADR	9,799,367	4.11
509,658	Perrigo Co Plc	13,088,017	5.49
271,993	Scholastic Corp	9,647,592	4.05
148,666	Stericycle Inc	8,641,955	3.63
25,122	Tetra Tech Inc	5,136,947	2.16
102,033	Uber Technologies Inc	7,415,758	3.11
98,582	Vistra Corp	8,476,080	3.56
566,258	Zeta Global Holdings Corp Class A	9,994,454	4.19
<b>Total United States Dollar</b>		<b>208,684,186</b>	<b>87.53</b>
<b>Total Equities *</b>		<b>228,301,884</b>	<b>95.76</b>
<b>Total Investments</b>		<b>228,301,884</b>	<b>95.76</b>

## Global Equity Megatrends - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

#### Forward Currency Contracts 0.00% (31 December 2023: 0.00%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>SGD Hedged Classes</i>						
SGD 280,125	US\$ 206,844	18/07/2024	Standard Chartered Bank	1	14	0.00
SGD 301,950	US\$ 222,879	18/07/2024	Westpac Banking Corp	20	97	0.00
US\$ 280,854	SGD 379,277	18/07/2024	Westpac Banking Corp	18	777	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>888</b>	<b>0.00</b>
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Financial Assets at Fair Value through Profit or Loss</b>					<b>228,302,772</b>	<b>95.76</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (0.00%) (31 December 2023: (0.00%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>SGD Hedged Classes</i>						
SGD 596,151	US\$ 442,265	18/07/2024	Westpac Banking Corp	34	(2,036)	(0.00)
US\$ 3,560	SGD 4,832	18/07/2024	Westpac Banking Corp	5	(9)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(2,045)</b>	<b>(0.00)</b>
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>					<b>(2,045)</b>	<b>(0.00)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>					<b>228,300,727</b>	<b>95.76</b>
<b>Other Net Assets</b>					<b>10,103,856</b>	<b>4.24</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>					<b>238,404,583</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	228,301,884	94.65
<sup>∞</sup> Financial derivative instruments that are traded OTC	(1,157)	(0.00)
<b>Total Investments</b>	<b>228,300,727</b>	<b>94.65</b>

## Global Flexible Credit Income - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 1.53% (31 December 2023: 1.54%)</b>			
<b>United States Dollar</b>			
5,000	McAfee LLC	6,300,139	1.53
<b>Total Equities *</b>		<b>6,300,139</b>	<b>1.53</b>

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Asset Backed Securities 16.04% (31 December 2023: 5.92%)</b>					
<b>Euro</b>					
1,000,000	Miltonia Mortgage Finance Srl Series 1 Class B	5.09%	28/04/2062	1,050,347	0.25
<b>Total Euro</b>				<b>1,050,347</b>	<b>0.25</b>
<b>Pound Sterling</b>					
967,000	Vantage Data Centers Jersey Borrower Spv Ltd Series 2024-1A Class A2	6.17%	28/05/2039	1,230,513	0.30
<b>Total Pound Sterling</b>				<b>1,230,513</b>	<b>0.30</b>

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>United States Dollar</b>					
2,000,000	AGL CLO 19 Ltd Series 2022-19X Class E	13.33%	21/07/2035	2,030,469	0.49
2,000,000	AGL CLO 9 Ltd Series 2020-9X Class DR	8.87%	20/04/2037	2,015,930	0.49
2,500,000	Aimco CDO Series 2021-16X Class D	8.48%	17/01/2035	2,512,180	0.61
2,500,000	Aimco CLO 16 Ltd Series 2021-16X Class D1R	0.00%	17/07/2037	2,509,375	0.61
1,000,000	Bain Capital Credit CLO 2024-2 Ltd Series 2024-2X Class D1	9.03%	15/07/2037	1,004,358	0.24
2,000,000	Ballyrock CLO 26 Ltd Series 2024-26X Class C1	8.63%	25/07/2037	2,007,681	0.49
1,625,000	Benefit Street Partners CLO XXXV Ltd Series 2024-35X Class D	8.63%	25/04/2037	1,631,285	0.39
209,000	BXP Trust 2017-GM Class C	3.54%	13/06/2039	190,833	0.05
2,000,000	Canyon CLO 2023-2 Ltd Series 2023-2X Class D	8.92%	15/05/2037	2,008,623	0.49
1,400,000	Captree Park CLO Ltd Series 2024-1X Class D	8.58%	20/07/2037	1,405,188	0.34
202,000	CD 2017-CD5 Mortgage Trust Class C	4.26%	15/08/2050	181,609	0.04
1,950,000	CIFC Funding 2018-I Ltd Class D	8.24%	18/04/2031	1,963,726	0.48
500,000	CIFC Funding 2018-II Ltd Class C	8.44%	20/04/2031	501,220	0.12
291,000	Citigroup Commercial Mortgage Trust 2013-375P Class C	3.63%	10/05/2035	277,567	0.07
378,192	COLT 2024-2 Mortgage Loan Trust Class A2	6.33%	25/04/2069	378,545	0.09
302,745	COLT 2024-2 Mortgage Loan Trust Class A3	6.43%	25/04/2069	303,148	0.07
375,000	COMM 2013-CCRE8 Mortgage Trust Class D	3.66%	10/06/2046	358,934	0.09
745,000	Connecticut Avenue Securities Trust 2021-R01 Class 1B1	8.44%	25/10/2041	767,776	0.19
925,000	Connecticut Avenue Securities Trust 2022-R02 Class 2B1	9.84%	25/01/2042	975,008	0.24
390,000	Connecticut Avenue Securities Trust 2022-R02 Class 2M2	8.34%	25/01/2042	400,814	0.10
157,000	Connecticut Avenue Securities Trust 2023-R02 Class 1B1	10.89%	25/01/2043	174,043	0.04
415,000	Connecticut Avenue Securities Trust 2023-R04 Class 1B1	10.69%	25/05/2043	458,330	0.11
329,000	Connecticut Avenue Securities Trust 2023-R05 Class 1B1	10.09%	25/06/2043	359,395	0.09
628,000	Connecticut Avenue Securities Trust 2024-R01 Class 1B1	8.04%	25/01/2044	641,703	0.15
1,000,000	Dryden 93 CLO Ltd Series 2021-93X Class D	8.54%	15/01/2034	986,297	0.24



## Global Flexible Credit Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Asset Backed Securities 16.04% (31 December 2023: 5.92%) (continued)</b>					
<b>United States Dollar (continued)</b>					
191,000	Eleven Madison Trust 2015-11MD Mortgage Trust Class A	3.67%	10/09/2035	182,476	0.04
847,000	Freddie Mac STACR REMIC Trust 2021-DNA7 Class B1	8.99%	25/11/2041	884,926	0.21
265,000	Freddie Mac STACR REMIC Trust 2021-HQA3 Class M2	7.44%	25/09/2041	267,636	0.06
953,000	Freddie Mac STACR REMIC Trust 2024-HQA1 Class M2	7.34%	25/03/2044	959,893	0.23
1,625,000	GoldenTree Loan Management US CLO 20 Ltd Series 2024-20X Class D	8.48%	20/07/2037	1,651,888	0.40
2,000,000	GoldenTree Loan Management US CLO 9 Ltd Series 2021-9X Class DR	8.67%	20/04/2037	2,033,344	0.49
180,000	GS Mortgage Securities Trust 2015-GS1 Class AS	4.04%	10/11/2048	165,655	0.04
519,000	GS Mortgage Securities Trust 2016-GS2 Class C	4.85%	10/05/2049	485,806	0.12
359,000	GS Mortgage Securities Trust 2016-GS4 Class B	3.97%	10/11/2049	322,137	0.08
577,000	GS Mortgage Securities Trust 2017-GS6 Class B	3.87%	10/05/2050	489,940	0.12
295,000	Hilton USA Trust 2016-HHV Class C	4.33%	05/11/2038	281,294	0.07
100,000	Hilton USA Trust 2016-HHV Class D	4.33%	05/11/2038	94,550	0.02
590,000	Hilton USA Trust 2016-HHV Class E	4.33%	05/11/2038	551,985	0.13
1,125,000	Invesco CLO Ltd Series 2021-3X Class D	8.59%	22/10/2034	1,121,792	0.27
2,000,000	Invesco US CLO 2024-1 Ltd Series 2024-1RX Class ER	12.72%	15/04/2037	2,053,723	0.50
2,000,000	Invesco US CLO 2024-2 Ltd Series 2024-2X Class D	8.92%	15/07/2037	2,033,733	0.49
1,500,000	Invesco US CLO 2024-3 Ltd Series 2024-3X Class D	8.87%	20/07/2037	1,507,001	0.36
130,000	JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-NINE Class B	2.95%	06/09/2038	119,828	0.03
401,349	JP Morgan Mortgage Trust 2024-HE1 Class A1	6.83%	25/08/2054	403,897	0.10
209,000	JP Morgan Mortgage Trust 2024-HE1 Class M1	7.33%	25/08/2054	210,382	0.05
159,000	JP Morgan Mortgage Trust 2024-HE1 Class M2	7.73%	25/08/2054	160,050	0.04
562,729	JP Morgan Mortgage Trust 2024-HE2 Class A1	6.53%	25/10/2054	565,905	0.14
319,000	JP Morgan Mortgage Trust 2024-HE2 Class M1	7.03%	25/10/2054	321,195	0.08
65,000	JP Morgan Mortgage Trust Series 2023-HE3 Class M2	7.83%	25/05/2054	65,749	0.02
629,000	MetroNet Infrastructure Issuer LLC Class A2	6.23%	20/04/2054	636,827	0.15
441,000	MetroNet Infrastructure Issuer LLC Class B	7.59%	20/04/2054	446,589	0.11
160,000	MetroNet Infrastructure Issuer LLC Series 2022-1A Class A2	6.35%	20/10/2052	162,595	0.04
580,000	Morgan Stanley Capital I Trust 2017-H1 Class C	4.28%	15/06/2050	519,082	0.13
547,000	Morgan Stanley Capital I Trust 2018-H3 Class AS	4.43%	15/07/2051	518,187	0.13
279,000	Morgan Stanley Capital I Trust 2018-H4 Class C	5.22%	15/12/2051	248,639	0.06
659,000	Morgan Stanley Capital I Trust 2018-L1 Class AS	4.64%	15/10/2051	627,544	0.15
2,000,000	Oaktree CLO 2024-26 Ltd Series 2024-26X Class D1	8.78%	20/04/2037	2,007,697	0.49
835,498	OBX 2024-NQM4 Trust Class A1	6.07%	25/01/2064	834,800	0.20
857,844	OBX Trust Series 2023-NQM7 Class A1	6.84%	25/04/2063	869,424	0.21
500,000	Octagon Investment Partners 35 Ltd Series 2018-1X Class C	8.19%	20/01/2031	493,588	0.12
237,396	One Market Plaza Trust 2017-1MKT Class A	3.61%	10/02/2032	212,721	0.05
577,000	One Market Plaza Trust 2017-1MKT Class D	4.15%	10/02/2032	480,451	0.12
235,000	Shops at Crystals Trust 2016-CSTL Class D	3.86%	05/07/2036	219,279	0.05
9,987	SoFi Professional Loan Program 2017-D LLC Class A2FX	2.65%	25/09/2040	9,679	0.00
108,957	SoFi Professional Loan Program 2017-E LLC Class B	3.49%	26/11/2040	105,472	0.03

## Global Flexible Credit Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Asset Backed Securities 16.04% (31 December 2023: 5.92%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,500,000	Symphony CLO 30 Ltd Series 2023-30X Class D1R	8.87%	20/10/2037	1,506,165	0.36
2,000,000	Symphony CLO 43 Ltd Series 2024-43X Class E	12.08%	15/04/2037	2,038,015	0.49
150,000	Taco Bell Funding LLC Series 2016-1A Class A23	4.97%	25/05/2046	147,255	0.04
905,828	Taco Bell Funding LLC Series 2018-1A Class A2II	4.94%	25/11/2048	882,067	0.21
2,000,000	TCW CLO Ltd Series 2018-1X Class D	8.50%	25/04/2031	2,005,246	0.49
401,000	Trafigura Securitisation Finance Plc Class A2	5.98%	15/11/2027	402,578	0.10
590,000	Trafigura Securitisation Finance Plc Class B	7.29%	15/11/2027	592,176	0.14
1,000,000	Trinitas CLO VII Ltd Series 2017-7X Class D1R	9.09%	25/01/2035	986,093	0.24
1,000,000	Trinitas CLO XIX Ltd Series 2022-19X Class E	13.38%	23/10/2033	995,604	0.24
1,500,000	Trinitas CLO XXVIII Ltd Series 2024-28X Class D	9.33%	25/04/2037	1,529,377	0.37
390,000	Wells Fargo Commercial Mortgage Trust 2015-NXS4 Class C	4.83%	15/12/2048	366,735	0.09
550,000	Wells Fargo Commercial Mortgage Trust 2016-NXS6 Class C	4.54%	15/11/2049	501,733	0.12
362,000	Wells Fargo Commercial Mortgage Trust 2017-C39 Class C	4.12%	15/09/2050	317,929	0.08
<b>Total United States Dollar</b>				<b>63,938,972</b>	<b>15.49</b>
<b>Total Asset Backed Securities **</b>				<b>66,219,832</b>	<b>16.04</b>
<b>Corporate Bonds 72.64% (31 December 2023: 75.85%)</b>					
<b>Euro</b>					
378,000	A2A SpA*	5.00%	29/12/2049	401,870	0.10
800,000	Abertis Infraestructuras Finance BV*	3.25%	29/12/2049	835,788	0.20
600,000	ABN AMRO Bank NV*	4.75%	29/12/2049	602,457	0.15
500,000	Ahlstrom Holding 3 Oy*	3.63%	04/02/2028	507,775	0.12
700,000	Allwyn International AS**	3.88%	15/02/2027	738,296	0.18
200,000	Altice France SA**	4.25%	15/10/2029	143,006	0.03
300,000	American Tower Corp*	0.50%	15/01/2028	287,150	0.07
506,000	Assemblin Caverion Group AB**	6.25%	01/07/2030	545,511	0.13
600,000	Banco Bilbao Vizcaya Argentaria SA*	8.38%	29/12/2049	683,803	0.17
600,000	Banco Santander SA*	4.13%	29/12/2049	579,147	0.14
600,000	Banco Santander SA*	4.38%	29/12/2049	617,277	0.15
402,000	Banjay Entertainment SASU**	7.00%	01/05/2029	450,530	0.11
600,000	Bayer AG*	5.38%	25/03/2082	613,526	0.15
799,000	BCP V Modular Services Finance Plc**	6.75%	30/11/2029	725,879	0.18
400,000	Benteler International AG*	9.38%	15/05/2028	460,684	0.11
400,000	Bertrand Franchise Finance SAS*	6.50%	18/07/2030	432,788	0.10
1,000,000	Birkenstock Financing Sarl*	5.25%	30/04/2029	1,084,705	0.26
405,000	Boels Topholding BV**	5.75%	15/05/2030	441,952	0.11
700,000	BPCE SA*	5.13%	25/01/2035	766,140	0.19
600,000	CaixaBank SA*	3.63%	29/12/2049	538,353	0.13
400,000	Castellum AB*	3.13%	29/12/2049	381,136	0.09
900,000	CECONOMY AG*	1.75%	24/06/2026	929,263	0.23

## Global Flexible Credit Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued)</b>					
<b>Euro (continued)</b>					
510,000	CECONOMY AG <sup>*</sup>	6.25%	15/07/2029	544,412	0.13
500,000	Cirsa Finance International Sarl <sup>*</sup>	4.50%	15/03/2027	528,745	0.13
539,100	Cirsa Finance International Sarl <sup>*</sup>	10.38%	30/11/2027	618,063	0.15
1,000,000	Clarios Global LP/Clarios US Finance Co <sup>**</sup>	4.38%	15/05/2026	1,069,071	0.26
600,000	Commerzbank AG <sup>*</sup>	4.25%	29/12/2049	570,305	0.14
600,000	Commerzbank AG <sup>*</sup>	6.50%	29/12/2049	632,118	0.15
600,000	Cooperatieve Rabobank UA <sup>*</sup>	3.25%	29/12/2049	594,281	0.14
500,000	CPI Property Group SA <sup>*</sup>	1.75%	14/01/2030	406,515	0.10
200,000	CPI Property Group SA <sup>*</sup>	3.75%	29/12/2049	107,764	0.03
500,000	Credit Agricole SA <sup>*</sup>	6.50%	29/12/2049	536,919	0.13
200,000	Crelan SA <sup>*</sup>	5.38%	30/04/2035	217,062	0.05
500,000	CT Investment GmbH <sup>*</sup>	6.38%	15/04/2030	545,959	0.13
1,000,000	Ctec II GmbH <sup>**</sup>	5.25%	15/02/2030	993,766	0.24
450,000	Cullinan Holdco Scsp <sup>**</sup>	4.63%	15/10/2026	404,067	0.10
351,000	Dana Financing Luxembourg Sarl <sup>*</sup>	8.50%	15/07/2031	409,668	0.10
900,000	Digital Dutch Finco BV <sup>*</sup>	1.25%	01/02/2031	804,666	0.19
600,000	Electricite de France SA <sup>*</sup>	2.63%	29/12/2049	581,237	0.14
500,000	Electricite de France SA <sup>*</sup>	5.00%	29/12/2049	532,570	0.13
800,000	Electricite de France SA <sup>*</sup>	7.50%	29/12/2049	917,697	0.22
699,000	EMRLD Borrower LP/Emerald Co-Issuer Inc <sup>*</sup>	6.38%	15/12/2030	779,046	0.19
599,000	Energia Group Roi Financeco DAC <sup>**</sup>	6.88%	31/07/2028	665,771	0.16
500,000	Energizer Gamma Acquisition BV <sup>**</sup>	3.50%	30/06/2029	493,585	0.12
548,000	Ephios Subco 3 Sarl <sup>**</sup>	7.88%	31/01/2031	626,242	0.15
600,000	Eroski S Coop <sup>*</sup>	10.63%	30/04/2029	684,487	0.17
600,000	Erste Group Bank AG <sup>*</sup>	4.25%	29/12/2049	581,952	0.14
1,430,000	Fastighets AB Balder <sup>*</sup>	2.87%	02/06/2081	1,444,957	0.35
522,000	Flutter Treasury Designated Activity Co <sup>*</sup>	5.00%	29/04/2029	569,055	0.14
850,000	Fnac Darty SA <sup>*</sup>	6.00%	01/04/2029	927,724	0.22
500,000	Forvia SE <sup>*</sup>	3.75%	15/06/2028	517,012	0.13
756,000	Forvia SE <sup>*</sup>	5.50%	15/06/2031	818,538	0.20
350,000	Grifols SA <sup>*</sup>	1.63%	15/02/2025	372,221	0.09
300,000	Grifols SA <sup>*</sup>	3.88%	15/10/2028	264,723	0.06
599,000	Gruenthal GmbH <sup>**</sup>	4.13%	15/05/2028	627,770	0.15
800,000	Guala Closures SpA <sup>*</sup>	3.25%	15/06/2028	790,578	0.19
1,300,000	Heimstaden Bostad Treasury BV <sup>*</sup>	0.75%	06/09/2029	1,040,486	0.25
400,000	House of HR Group BV <sup>**</sup>	9.00%	03/11/2029	452,150	0.11
615,000	HSBC Holdings Plc <sup>*</sup>	4.75%	29/12/2049	618,438	0.15
450,000	HT Troplast GmbH <sup>**</sup>	9.38%	15/07/2028	474,399	0.11
602,000	IHO Verwaltungs GmbH <sup>*</sup>	8.75%	15/05/2028	691,144	0.17
800,000	Iliad Holding SASU <sup>**</sup>	5.63%	15/10/2028	855,854	0.21

## Global Flexible Credit Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued)</b>					
<b>Euro (continued)</b>					
646,000	INEOS Finance Plc <sup>*</sup>	6.38%	15/04/2029	713,993	0.17
678,000	INEOS Quattro Finance 2 Plc <sup>*</sup>	8.50%	15/03/2029	770,474	0.19
500,000	Intesa Sanpaolo SpA <sup>*</sup>	3.75%	29/12/2049	524,630	0.13
402,000	Jaguar Land Rover Automotive Plc <sup>*</sup>	4.50%	15/07/2028	431,031	0.10
600,000	KBC Group NV <sup>*</sup>	4.25%	29/12/2049	624,312	0.15
100,000	Kronos International Inc <sup>**</sup>	3.75%	15/09/2025	105,819	0.03
402,000	Kronos International Inc <sup>**</sup>	9.50%	15/03/2029	468,130	0.11
314,518	LHMC Finco 2 Sarl <sup>*</sup>	7.25%	02/10/2025	337,822	0.08
900,000	Lorca Telecom Bondco SA <sup>*</sup>	4.00%	18/09/2027	942,315	0.23
573,000	Lottomatica SpA <sup>**</sup>	5.38%	01/06/2030	622,058	0.15
552,000	Lottomatica SpA <sup>**</sup>	7.13%	01/06/2028	625,623	0.15
900,000	Loxam SAS <sup>*</sup>	5.75%	15/07/2027	960,560	0.23
500,000	Lune Holdings Sarl <sup>**</sup>	5.63%	15/11/2028	460,613	0.11
850,000	Motion Finco Sarl <sup>*</sup>	7.38%	15/06/2030	948,611	0.23
200,000	MSD Netherlands Capital BV <sup>*</sup>	3.75%	30/05/2054	208,423	0.05
1,000,000	Nidda Healthcare Holding GmbH <sup>**</sup>	7.50%	21/08/2026	1,113,089	0.27
400,000	Norddeutsche Landesbank-Girozentrale <sup>*</sup>	5.63%	23/08/2034	426,083	0.10
800,000	Olympus Water US Holding Corp <sup>*</sup>	3.88%	01/10/2028	804,800	0.20
299,000	Olympus Water US Holding Corp <sup>*</sup>	5.38%	01/10/2029	291,054	0.07
252,000	Pachelbel Bidco SpA <sup>**</sup>	7.13%	17/05/2031	279,283	0.07
700,000	PEU Finance Plc <sup>*</sup>	7.25%	01/07/2028	780,745	0.19
331,000	Picard Groupe SAS <sup>**</sup>	6.38%	01/07/2029	354,716	0.09
602,000	Playtech Plc <sup>*</sup>	5.88%	28/06/2028	641,329	0.16
600,000	ProGroup AG <sup>*</sup>	5.38%	15/04/2031	639,701	0.16
500,000	Schaeffler AG <sup>*</sup>	4.50%	28/03/2030	530,524	0.13
135,158	Summer BC Holdco A Sarl <sup>**</sup>	9.25%	31/10/2027	142,918	0.03
600,000	Summer BC Holdco B Sarl <sup>**</sup>	5.75%	31/10/2026	637,137	0.15
439,599	Techem Verwaltungsgesellschaft 674 mbH <sup>**</sup>	6.00%	30/07/2026	471,694	0.11
400,000	Telecom Italia SpA <sup>**</sup>	3.00%	30/09/2025	422,194	0.10
360,000	Telecom Italia SpA <sup>*</sup>	7.88%	31/07/2028	421,831	0.10
518,000	Telecom Italia SpA SER <sup>*</sup>	7.88%	31/07/2028	613,449	0.15
800,000	Telefonica Europe BV <sup>*</sup>	5.75%	29/12/2049	878,912	0.21
500,000	Telefonica Europe BV <sup>*</sup>	6.14%	29/12/2049	562,466	0.14
500,000	Teva Pharmaceutical Finance Netherlands II BV <sup>*</sup>	3.75%	09/05/2027	524,262	0.13
507,000	Teva Pharmaceutical Finance Netherlands II BV <sup>*</sup>	7.38%	15/09/2029	602,808	0.15
307,000	Teva Pharmaceutical Finance Netherlands II BV <sup>*</sup>	7.88%	15/09/2031	379,911	0.09
444,000	Timken Co <sup>*</sup>	4.13%	23/05/2034	463,864	0.11
450,000	Titan Holdings II BV <sup>*</sup>	5.13%	15/07/2029	488,271	0.12
900,000	TK Elevator Midco GmbH <sup>**</sup>	4.38%	15/07/2027	932,050	0.23
500,000	UGI International LLC <sup>**</sup>	2.50%	01/12/2029	477,602	0.12

## Global Flexible Credit Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued)</b>					
<b>Euro (continued)</b>					
600,000	UniCredit SpA**	3.88%	29/12/2049	579,077	0.14
1,000,000	United Group BV**	4.63%	15/08/2028	1,037,233	0.25
400,000	Verisure Holding AB <sup>†</sup>	3.25%	15/02/2027	412,648	0.10
400,000	Verisure Holding AB <sup>†</sup>	5.50%	15/05/2030	436,487	0.11
801,000	Verisure Midholding AB <sup>†</sup>	5.25%	15/02/2029	839,439	0.20
400,000	Volkswagen International Finance NV <sup>†</sup>	4.63%	29/12/2049	420,922	0.10
700,000	Warnermedia Holdings Inc <sup>†</sup>	4.69%	17/05/2033	746,651	0.18
750,000	Wp/ap Telecom Holdings III BV**	5.50%	15/01/2030	747,070	0.18
900,000	ZF Europe Finance BV <sup>†</sup>	3.00%	23/10/2029	892,883	0.22
1,000,000	ZF Finance GmbH <sup>†</sup>	3.75%	21/09/2028	1,039,260	0.25
600,000	Ziggo Bond Co BV <sup>†</sup>	3.38%	28/02/2030	543,554	0.13
<b>Total Euro</b>				<b>68,398,384</b>	<b>16.57</b>
<b>Pound Sterling</b>					
272,000	888 Acquisitions Ltd <sup>†</sup>	10.75%	15/05/2030	357,335	0.09
500,000	AA Bond Co Ltd <sup>†</sup>	6.50%	31/01/2026	629,186	0.15
972,000	AA Bond Co Ltd <sup>†</sup>	6.85%	31/07/2031	1,236,027	0.30
220,000	Aviva Plc <sup>†</sup>	6.88%	29/12/2049	264,384	0.06
900,000	Barclays Plc <sup>†</sup>	6.37%	31/01/2031	1,174,777	0.28
460,000	Barclays Plc <sup>†</sup>	9.25%	29/12/2049	603,796	0.15
822,000	Bellis Acquisition Co Plc <sup>†</sup>	8.13%	14/05/2030	1,039,073	0.25
800,000	British Telecommunications Plc <sup>†</sup>	8.38%	20/12/2083	1,077,626	0.26
500,000	Coventry Building Society <sup>†</sup>	8.75%	29/12/2049	636,988	0.15
998,000	CPUK Finance Ltd**	6.50%	28/08/2026	1,253,096	0.30
750,000	Deuce Finco Plc**	5.50%	15/06/2027	908,688	0.22
400,000	Iceland Bondco Plc**	10.88%	15/12/2027	528,028	0.13
210,000	Lloyds Banking Group Plc <sup>†</sup>	8.50%	29/12/2049	272,098	0.07
750,000	Maison Finco Plc**	6.00%	31/10/2027	886,059	0.22
800,000	Miller Homes Group Finco Plc**	7.00%	15/05/2029	945,004	0.23
400,000	Mobico Group Plc <sup>†</sup>	4.25%	29/12/2049	459,481	0.11
930,000	Nationwide Building Society <sup>†</sup>	5.75%	29/12/2049	1,106,987	0.27
1,040,000	NatWest Group Plc <sup>†</sup>	5.13%	29/12/2049	1,222,638	0.30
400,000	Ocado Group Plc <sup>†</sup>	3.88%	08/10/2026	430,524	0.10
750,000	Pinnacle Bidco Plc <sup>†</sup>	10.00%	11/10/2028	1,008,515	0.24
652,000	TVL Finance Plc <sup>†</sup>	10.25%	28/04/2028	863,342	0.21
<b>Total Pound Sterling</b>				<b>16,903,652</b>	<b>4.09</b>
<b>United States Dollar</b>					
450,000	Abu Dhabi Commercial Bank PJSC <sup>†</sup>	5.38%	18/07/2028	453,200	0.11
257,000	Abu Dhabi Commercial Bank PJSC**	8.00%	29/12/2049	272,545	0.07

## Global Flexible Credit Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued)</b>					
<b>United States Dollar (continued)</b>					
251,000	Abu Dhabi National Energy Co PJSC*	4.70%	24/04/2033	244,950	0.06
780,000	Acrisure LLC/Acrisure Finance Inc**	8.25%	01/02/2029	784,451	0.19
400,000	Adani Green Energy Ltd**	4.38%	08/09/2024	395,930	0.10
500,000	Adani Ports & Special Economic Zone Ltd**	4.38%	03/07/2029	448,053	0.11
400,000	Aegea Finance Sarl**	9.00%	20/01/2031	416,291	0.10
390,000	AerCap Global Aviation Trust*	6.50%	15/06/2045	389,498	0.09
1,000,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust*	3.30%	30/01/2032	859,524	0.21
297,000	Agrosuper SA**	4.60%	20/01/2032	260,500	0.06
1,265,000	Ahead DB Holdings LLC**	6.63%	01/05/2028	1,198,587	0.29
1,145,209	Air Canada 2020-2 Class A Pass Through Trust**	5.25%	01/04/2029	1,131,511	0.27
755,000	Akbank TAS*	9.37%	29/12/2049	749,338	0.18
1,197,308	Alaska Airlines 2020-1 Class A Pass Through Trust**	4.80%	15/08/2027	1,175,653	0.28
480,583	Alfa Desarrollo SpA**	4.55%	27/09/2051	361,243	0.09
1,000,000	Alfa SAB de CV**	6.88%	25/03/2044	1,026,317	0.25
333,000	Alibaba Group Holding Ltd*	4.20%	06/12/2047	263,299	0.06
467,000	Alibaba Group Holding Ltd*	4.40%	06/12/2057	369,013	0.09
540,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer**	6.75%	15/10/2027	533,123	0.13
1,870,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer**	6.75%	15/04/2028	1,874,744	0.45
885,000	Allied Universal Holdco LLC**	7.88%	15/02/2031	888,099	0.21
625,000	Allied Universal Holdco LLC/Allied Universal Finance Corp**	6.00%	01/06/2029	547,722	0.13
149,000	Ally Financial Inc**	4.70%	29/12/2049	119,684	0.03
1,470,000	American Airlines Inc/AAdvantage Loyalty IP Ltd**	5.75%	20/04/2029	1,431,492	0.35
1,215,000	AmWINS Group Inc**	4.88%	30/06/2029	1,131,973	0.27
640,000	AmWINS Group Inc**	6.38%	15/02/2029	642,145	0.16
1,550,000	Antero Midstream Partners LP/Antero Midstream Finance Corp**	6.63%	01/02/2032	1,564,931	0.38
452,000	Antofagasta PLC**	6.25%	02/05/2034	468,419	0.11
1,445,000	Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc**	3.25%	01/09/2028	1,271,223	0.31
765,000	Artera Services LLC**	8.50%	15/02/2031	788,144	0.19
2,000,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	5.88%	30/06/2029	1,956,026	0.47
1,175,000	AssuredPartners Inc**	7.50%	15/02/2032	1,180,613	0.29
1,507,000	AT&T Inc**	3.65%	15/09/2059	1,011,448	0.24
1,170,000	AthenaHealth Group Inc**	6.50%	15/02/2030	1,078,248	0.26
175,000	Azul Secured Finance LLP**	10.88%	28/05/2030	143,508	0.03
725,000	Banco Davivienda SA**	6.65%	29/12/2049	536,500	0.13
505,000	Banco de Credito e Inversiones SA**	8.75%	29/12/2049	529,354	0.13
300,000	Banco Mercantil del Norte SA**	6.63%	29/12/2049	263,301	0.07
500,000	Bancolombia SA*	4.63%	18/12/2029	483,312	0.12
600,000	Bangkok Bank PCL**	5.00%	29/12/2049	585,517	0.14
300,000	Bank Hapoalim BM*	3.26%	21/01/2032	270,033	0.07
500,000	Bank of America Corp**	5.08%	20/01/2027	497,139	0.12

## Global Flexible Credit Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued)</b>					
<b>United States Dollar (continued)</b>					
730,000	Bank of New York Mellon Corp**	3.75%	29/12/2049	675,460	0.16
750,000	Barclays Plc*	4.38%	29/12/2049	631,653	0.15
1,005,000	Bath & Body Works Inc**	6.63%	01/10/2030	1,009,037	0.24
970,000	Beazer Homes USA Inc**	7.50%	15/03/2031	969,189	0.23
690,000	Benteler International AG**	10.50%	15/05/2028	741,675	0.18
389,000	Bimbo Bakeries USA Inc**	5.38%	09/01/2036	379,928	0.09
1,940,000	Blackstone Mortgage Trust Inc**	3.75%	15/01/2027	1,750,556	0.42
1,250,000	Block Inc**	6.50%	15/05/2032	1,268,300	0.31
410,000	BOC Aviation USA Corp**	4.88%	03/05/2033	394,273	0.10
2,550,000	Boeing Co*	5.81%	01/05/2050	2,299,745	0.56
840,000	Bombardier Inc**	7.25%	01/07/2031	863,495	0.21
1,795,000	Boost Newco Borrower LLC**	7.50%	15/01/2031	1,872,907	0.45
717,744	Borr IHC Ltd/Borr Finance LLC**	10.00%	15/11/2028	752,285	0.18
1,000,000	BPCE SA**	3.12%	19/10/2032	814,430	0.20
350,000	Braskem Idesa SAPI*	7.45%	15/11/2029	285,599	0.07
500,000	Braskem Netherlands Finance BV**	8.50%	12/01/2031	511,084	0.12
870,000	BroadStreet Partners Inc**	5.88%	15/04/2029	812,557	0.20
400,000	Calpine Corp**	4.63%	01/02/2029	371,465	0.09
740,000	Calpine Corp**	5.00%	01/02/2031	691,106	0.17
1,725,000	Calpine Corp**	5.13%	15/03/2028	1,660,310	0.40
769,000	Capital One Financial Corp**	3.95%	29/12/2049	709,600	0.17
1,110,000	Carnival Corp**	6.00%	01/05/2029	1,097,174	0.27
826,000	CAS Capital No 1 Ltd*	4.00%	29/12/2049	773,343	0.19
320,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.25%	01/02/2031	261,507	0.06
360,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.75%	01/03/2030	312,036	0.08
1,400,000	CCO Holdings LLC/CCO Holdings Capital Corp**	5.00%	01/02/2028	1,310,017	0.32
210,000	CCO Holdings LLC/CCO Holdings Capital Corp**	6.38%	01/09/2029	199,762	0.05
200,000	Cemex SAB de CV**	5.13%	29/12/2049	192,374	0.05
445,000	Cemex SAB de CV**	9.13%	29/12/2049	475,494	0.12
500,000	Centene Corp*	2.50%	01/03/2031	410,713	0.10
333,000	Central American Bottling Corp/CBC Bottling Holdco SL/Beliv Holdco SL**	5.25%	27/04/2029	310,042	0.07
1,525,000	Champions Financing Inc**	8.75%	15/02/2029	1,565,037	0.38
625,000	Charles Schwab Corp**	4.00%	29/12/2049	587,191	0.14
290,000	Charles Schwab Corp**	5.00%	29/12/2049	279,329	0.07
1,220,000	Chart Industries Inc**	7.50%	01/01/2030	1,262,232	0.31
870,000	Charter Communications Operating LLC/Charter Communications Operating Capital**	4.80%	01/03/2050	638,848	0.15
1,550,000	Charter Communications Operating LLC/Charter Communications Operating Capital**	5.75%	01/04/2048	1,297,099	0.31
345,000	CHS/Community Health Systems Inc**	5.25%	15/05/2030	284,767	0.07
310,000	CHS/Community Health Systems Inc**	5.63%	15/03/2027	288,955	0.07
275,000	CHS/Community Health Systems Inc**	10.88%	15/01/2032	286,560	0.07

## Global Flexible Credit Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued)</b>					
<b>United States Dollar (continued)</b>					
725,000	Churchill Downs Inc**	4.75%	15/01/2028	692,932	0.17
570,000	Churchill Downs Inc**	6.75%	01/05/2031	573,798	0.14
596,000	Citigroup Inc**	3.88%	29/12/2049	565,549	0.14
345,000	Citigroup Inc**	7.13%	29/12/2049	345,091	0.08
995,000	Civitas Resources Inc**	8.63%	01/11/2030	1,067,665	0.26
1,685,000	Clear Channel Outdoor Holdings Inc**	9.00%	15/09/2028	1,765,713	0.43
1,170,000	Cloud Software Group Inc**	6.50%	31/03/2029	1,124,440	0.27
75,000	Cloud Software Group Inc**	8.25%	30/06/2032	76,490	0.02
300,000	Compania Cervecerias Unidas SA**	3.35%	19/01/2032	261,564	0.06
400,000	Compania de Minas Buenaventura SAA**	5.50%	23/07/2026	386,997	0.09
2,236,000	Comstock Resources Inc**	6.75%	01/03/2029	2,168,661	0.53
115,000	Concentra Escrow Issuer Corp**	6.88%	15/07/2032	116,657	0.03
268,000	Consolidated Energy Finance SA**	12.00%	15/02/2031	276,760	0.07
395,000	Cornerstone Building Brands Inc**	6.13%	15/01/2029	325,785	0.08
770,000	Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC**	6.63%	15/07/2030	782,003	0.19
975,000	Cougar JV Subsidiary LLC**	8.00%	15/05/2032	1,009,005	0.24
2,865,000	CQP Holdco LP/BIP-V Chinook Holdco LLC**	5.50%	15/06/2031	2,717,856	0.66
195,000	Crown Castle Towers LLC**	4.24%	15/07/2028	185,666	0.04
530,000	CSC Holdings LLC**	4.13%	01/12/2030	343,085	0.08
1,210,000	CSC Holdings LLC**	11.75%	31/01/2029	1,032,710	0.25
500,000	CSN Resources SA**	4.63%	10/06/2031	393,049	0.10
220,000	CSN Resources SA**	8.88%	05/12/2030	218,721	0.05
575,000	Cushman & Wakefield US Borrower LLC**	8.88%	01/09/2031	605,495	0.15
395,000	Dealer Tire LLC/DT Issuer LLC**	8.00%	01/02/2028	381,854	0.09
1,250,000	DT Midstream Inc**	4.38%	15/06/2031	1,139,361	0.28
350,000	Eastern & Southern African Trade & Development Bank†	4.13%	30/06/2028	310,279	0.07
735,000	Ecopetrol SA**	4.63%	02/11/2031	602,072	0.15
550,000	Edison International**	5.00%	29/12/2049	524,536	0.13
400,000	EIG Pearl Holdings Sarl†	4.39%	30/11/2046	316,584	0.08
1,415,000	Electricite de France SA**	9.13%	29/12/2049	1,542,490	0.37
400,000	Emirates NBD Bank PJSC**	4.25%	29/12/2049	373,762	0.09
720,000	Emirates NBD Bank PJSC†	5.88%	11/10/2028	743,339	0.18
438,000	Empresa Nacional del Petroleo**	3.45%	16/09/2031	375,134	0.09
220,000	EMRLD Borrower LP/Emerald Co-Issuer Inc**	6.75%	15/07/2031	222,888	0.05
241,773	Energean Israel Finance Ltd**	4.88%	30/03/2026	228,475	0.06
1,395,000	EquipmentShare.com Inc**	9.00%	15/05/2028	1,441,347	0.35
299,000	First Abu Dhabi Bank PJSC†	6.32%	04/04/2034	305,261	0.07
500,000	First Quantum Minerals Ltd**	8.63%	01/06/2031	499,785	0.12
1,145,000	FMG Resources August 2006 Pty Ltd**	4.38%	01/04/2031	1,024,813	0.25
20,000	FMG Resources August 2006 Pty Ltd**	6.13%	15/04/2032	19,790	0.00



## Global Flexible Credit Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,500,000	Ford Motor Credit Co LLC*	7.20%	10/06/2030	1,578,637	0.38
1,135,000	Fortress Intermediate 3 Inc**	7.50%	01/06/2031	1,164,283	0.28
600,000	Franshion Brilliant Ltd*	4.25%	23/07/2029	457,373	0.11
1,610,000	Frontier Communications Holdings LLC**	5.00%	01/05/2028	1,518,422	0.37
515,000	Frontier Communications Holdings LLC**	5.88%	15/10/2027	503,301	0.12
582,000	FS Luxembourg Sarl*	8.88%	12/02/2031	560,698	0.14
377,000	FWD Group Holdings Ltd*	7.64%	02/07/2031	384,154	0.09
403,000	Galaxy Pipeline Assets Bidco Ltd*	2.63%	31/03/2036	328,661	0.08
510,000	Garda World Security Corp**	6.00%	01/06/2029	465,794	0.11
385,000	Garda World Security Corp**	7.75%	15/02/2028	392,710	0.09
1,000,000	General Motors Co*	5.00%	01/04/2035	936,627	0.23
216,000	Genesis Energy LP/Genesis Energy Finance Corp*	7.88%	15/05/2032	218,210	0.05
1,495,000	Genesis Energy LP/Genesis Energy Finance Corp*	8.00%	15/01/2027	1,529,884	0.37
415,000	Global Atlantic Finance Co**	7.95%	15/10/2054	418,202	0.10
500,000	Goldman Sachs Group Inc**	1.43%	09/03/2027	466,734	0.11
605,000	Goldman Sachs Group Inc**	7.50%	29/12/2049	623,667	0.15
1,127,750	Greenko Power II Ltd*	4.30%	13/12/2028	1,031,506	0.25
200,000	Greensaif Pipelines Bidco Sarl*	6.51%	23/02/2042	208,921	0.05
300,000	Grupo Aval Ltd*	4.38%	04/02/2030	258,198	0.06
760,000	GTCR AP Finance Inc**	8.00%	15/05/2027	762,304	0.18
327,947	Guara Norte Sarl**	5.20%	15/06/2034	302,476	0.07
1,690,000	Harvest Midstream I LP**	7.50%	01/09/2028	1,718,475	0.42
1,600,000	HCA Inc*	5.25%	15/06/2049	1,427,385	0.35
614,000	HDFC Bank Ltd**	3.70%	29/12/2049	570,443	0.14
650,000	HealthEquity Inc**	4.50%	01/10/2029	608,355	0.15
215,000	Herc Holdings Inc**	6.63%	15/06/2029	218,171	0.05
1,200,000	Hilcorp Energy I LP/Hilcorp Finance Co**	6.25%	15/04/2032	1,154,921	0.28
445,000	Huarong Finance 2017 Co Ltd*	4.25%	07/11/2027	411,567	0.10
1,100,000	Huarong Finance 2019 Co Ltd*	4.50%	29/05/2029	998,503	0.24
1,875,000	HUB International Ltd**	7.25%	15/06/2030	1,923,480	0.47
874,000	Hudbay Minerals Inc**	6.13%	01/04/2029	870,519	0.21
444,000	Huntington Bancshares Inc**	4.45%	29/12/2049	405,304	0.10
68,000	Huntington Bancshares Inc**	5.63%	29/12/2049	65,336	0.02
200,000	Hyundai Capital America**	5.68%	26/06/2028	202,183	0.05
1,105,000	IHO Verwaltungs GmbH**	6.38%	15/05/2029	1,093,255	0.26
500,000	IHS Holding Ltd**	5.63%	29/11/2026	474,966	0.11
600,000	Indofood CBP Sukses Makmur Tbk PT**	3.54%	27/04/2032	518,625	0.13
1,335,000	INEOS Finance Plc**	7.50%	15/04/2029	1,350,434	0.33
250,000	ING Groep NV**	3.88%	29/12/2049	212,423	0.05
350,000	Investment Energy Resources Ltd*	6.25%	26/04/2029	329,884	0.08

## Global Flexible Credit Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued)</b>					
<b>United States Dollar (continued)</b>					
500,000	JSW Steel Ltd**	5.05%	05/04/2032	440,682	0.11
400,000	KazMunayGas National Co JSC*	3.50%	14/04/2033	328,238	0.08
800,000	KazMunayGas National Co JSC*	6.38%	24/10/2048	754,417	0.18
1,610,000	Kinetik Holdings LP**	5.88%	15/06/2030	1,587,517	0.38
500,000	Klabin Austria GmbH**	3.20%	12/01/2031	423,113	0.10
450,000	Lenovo Group Ltd*	3.42%	02/11/2030	398,083	0.10
1,140,000	Level 3 Financing Inc**	10.50%	15/05/2030	1,134,670	0.27
375,312	Level 3 Financing Inc**	11.00%	15/11/2029	384,527	0.09
250,000	Leviathan Bond Ltd*	6.75%	30/06/2030	223,742	0.05
750,000	LifePoint Health Inc**	9.88%	15/08/2030	800,756	0.19
480,000	LifePoint Health Inc**	10.00%	01/06/2032	491,358	0.12
350,000	Longfor Group Holdings Ltd**	3.95%	16/09/2029	253,858	0.06
1,040,000	Macy's Retail Holdings LLC**	5.88%	15/03/2030	998,325	0.24
1,425,000	Madison IAQ LLC**	5.88%	30/06/2029	1,327,172	0.32
545,000	Mauser Packaging Solutions Holding Co**	7.88%	15/04/2027	556,576	0.13
1,575,000	Mauser Packaging Solutions Holding Co**	9.25%	15/04/2027	1,577,948	0.38
855,676	MC Brazil Downstream Trading Sarl**	7.25%	30/06/2031	758,995	0.18
710,000	McAfee Corp**	7.38%	15/02/2030	656,422	0.16
560,000	McGraw-Hill Education Inc**	5.75%	01/08/2028	540,530	0.13
780,000	McGraw-Hill Education Inc**	8.00%	01/08/2029	759,141	0.18
201,000	MDGH GMTN RSC Ltd*	5.88%	01/05/2034	211,842	0.05
350,000	Medco Maple Tree Pte Ltd**	8.96%	27/04/2029	367,008	0.09
1,410,000	Medline Borrower LP**	3.88%	01/04/2029	1,299,547	0.31
2,090,000	Medline Borrower LP**	5.25%	01/10/2029	1,996,163	0.48
500,000	Melco Resorts Finance Ltd**	5.63%	17/07/2027	477,777	0.12
1,520,000	Merlin Entertainments Group US Holdings Inc**	7.38%	15/02/2031	1,549,836	0.38
655,000	Mersin Uluslararası Liman Isletmeciligi AS*	8.25%	15/11/2028	671,962	0.16
1,450,000	Midwest Gaming Borrower LLC/Midwest Gaming Finance Corp**	4.88%	01/05/2029	1,351,831	0.33
500,000	Minerva Luxembourg SA**	8.88%	13/09/2033	516,706	0.12
400,000	Minsur SA**	4.50%	28/10/2031	355,421	0.09
905,000	Morgan Stanley**	4.21%	20/04/2028	879,628	0.21
375,000	Motion Bondco DAC**	6.63%	15/11/2027	363,681	0.09
600,000	Movida Europe SA**	7.85%	11/04/2029	565,065	0.14
1,000,000	MPLX LP*	5.50%	15/02/2049	923,426	0.22
635,000	NCL Corp Ltd**	7.75%	15/02/2029	660,639	0.16
1,055,000	Neptune Bidco US Inc**	9.29%	15/04/2029	1,013,559	0.25
655,000	New Fortress Energy Inc**	6.50%	30/09/2026	603,122	0.15
496,000	Nexa Resources SA**	6.75%	09/04/2034	504,338	0.12
1,050,000	NRG Energy Inc**	10.25%	29/12/2049	1,149,388	0.28
1,275,000	Olympus Water US Holding Corp**	6.25%	01/10/2029	1,165,289	0.28

## Global Flexible Credit Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued)</b>					
<b>United States Dollar (continued)</b>					
690,000	Olympus Water US Holding Corp**	9.75%	15/11/2028	730,862	0.18
272,000	Oryx Funding Ltd**	5.80%	03/02/2031	269,011	0.07
570,000	Pactiv Evergreen Group Issuer LLC/Pactiv Evergreen Group Issuer Inc**	4.38%	15/10/2028	532,745	0.13
1,155,000	Panther Escrow Issuer LLC**	7.13%	01/06/2031	1,169,096	0.28
745,000	Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer**	5.88%	01/10/2028	734,834	0.18
500,000	Periama Holdings LLC**	5.95%	19/04/2026	494,898	0.12
635,000	Petrobras Global Finance BV*	5.50%	10/06/2051	504,819	0.12
525,000	PetSmart Inc/PetSmart Finance Corp**	7.75%	15/02/2029	511,782	0.12
200,000	Pluspetrol Camisea SA/Pluspetrol Lote 56 SA**	6.24%	03/07/2036	200,298	0.05
220,000	PNC Financial Services Group Inc**	3.40%	29/12/2049	197,927	0.05
500,000	Power Finance Corp Ltd*	4.50%	18/06/2029	478,818	0.12
1,295,000	Prime Security Services Borrower LLC/Prime Finance Inc**	6.25%	15/01/2028	1,277,411	0.31
500,000	Prosus NV*	3.83%	08/02/2051	325,488	0.08
160,000	Rackspace Finance LLC**	3.50%	15/05/2028	69,000	0.02
1,800,000	Regal Rexnord Corp*	6.40%	15/04/2033	1,842,817	0.45
649,000	Reliance Industries Ltd*	3.63%	12/01/2052	455,106	0.11
450,000	ReNew Wind Energy AP2/ReNew Power Pvt Ltd other 9 Subsidiaries**	4.50%	14/07/2028	408,870	0.10
1,640,000	Ritchie Bros Holdings Inc**	7.75%	15/03/2031	1,714,794	0.42
720,939	Samarco Mineracao SA**	9.00%	30/06/2031	670,797	0.16
1,000,000	Sasol Financing USA LLC*	6.50%	27/09/2028	954,263	0.23
327,000	Sasol Financing USA LLC*	8.75%	03/05/2029	332,878	0.08
2,120,000	SeaWorld Parks & Entertainment Inc**	5.25%	15/08/2029	2,004,616	0.49
210,000	Sensata Technologies Inc**	6.63%	15/07/2032	211,647	0.05
700,000	SEPLAT Energy Plc*	7.75%	01/04/2026	687,334	0.17
318,000	Shelf Drilling Holdings Ltd**	9.63%	15/04/2029	304,481	0.07
1,300,000	SierraCol Energy Andina LLC**	6.00%	15/06/2028	1,163,072	0.28
449,000	Sisecam UK Plc**	8.63%	02/05/2032	457,424	0.11
402,000	Sitios Latinoamerica SAB de CV**	5.38%	04/04/2032	374,519	0.09
1,930,000	Six Flags Entertainment Corp**	7.25%	15/05/2031	1,966,336	0.48
266,000	SK Hynix Inc*	6.38%	17/01/2028	273,935	0.07
225,000	SK Hynix Inc**	6.50%	17/01/2033	237,265	0.06
815,000	SPX FLOW Inc**	8.75%	01/04/2030	837,551	0.20
483,000	Standard Chartered Plc*	6.30%	06/07/2034	498,338	0.12
1,030,000	Standard Industries Inc**	3.38%	15/01/2031	868,929	0.21
1,670,000	Star Parent Inc**	9.00%	01/10/2030	1,755,415	0.43
800,000	Starwood Property Trust Inc**	7.25%	01/04/2029	809,577	0.20
1,585,000	Surgery Center Holdings Inc**	7.25%	15/04/2032	1,603,045	0.39
1,900,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	6.00%	31/12/2030	1,771,417	0.43
1,042,950	Team Health Holdings Inc**	13.50%	30/06/2028	1,158,978	0.28
750,000	Tencent Holdings Ltd*	3.24%	03/06/2050	491,467	0.12

## Global Flexible Credit Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 72.64% (31 December 2023: 75.85%) (continued)</b>					
<b>United States Dollar (continued)</b>					
855,000	TK Elevator Holdco GmbH**	7.63%	15/07/2028	849,372	0.21
1,000,000	T-Mobile USA Inc**	5.15%	15/04/2034	983,237	0.24
2,385,000	TransDigm Inc**	6.75%	15/08/2028	2,417,135	0.59
200,000	Transnet SOC Ltd*	8.25%	06/02/2028	199,296	0.05
400,000	Trident Energy Finance Plc**	12.50%	30/11/2029	411,960	0.10
365,000	Trident TPI Holdings Inc**	12.75%	31/12/2028	399,111	0.10
1,950,000	Trivium Packaging Finance BV*	8.50%	15/08/2027	1,937,463	0.47
495,000	Truist Financial Corp**	4.80%	29/12/2049	487,607	0.12
45,000	Truist Financial Corp**	5.10%	29/12/2049	42,248	0.01
400,000	Trust Fibra Uno**	6.95%	30/01/2044	351,369	0.08
300,000	Turkcell Iletisim Hizmetleri AS*	5.80%	11/04/2028	288,869	0.07
2,380,000	UKG Inc**	6.88%	01/02/2031	2,411,511	0.58
1,101,917	United Airlines 2020-1 Class A Pass Through Trust**	5.88%	15/10/2027	1,106,233	0.27
715,000	United Rentals North America Inc*	5.25%	15/01/2030	693,486	0.17
665,000	US Bancorp**	3.70%	29/12/2049	603,136	0.15
645,000	Vale Overseas Ltd*	6.88%	21/11/2036	692,578	0.17
235,000	Vedanta Resources Finance II Plc**	13.88%	21/01/2027	232,611	0.06
588,000	Vedanta Resources Finance II Plc**	13.88%	09/12/2028	566,492	0.14
1,455,000	Viking Cruises Ltd**	9.13%	15/07/2031	1,577,038	0.38
2,285,000	Vistra Corp**	7.00%	29/12/2049	2,267,328	0.55
1,105,000	Vistra Operations Co LLC**	7.75%	15/10/2031	1,151,604	0.28
400,000	VTR Finance NV**	6.38%	15/07/2028	349,024	0.08
1,905,000	Wand NewCo 3 Inc**	7.63%	30/01/2032	1,969,078	0.48
340,000	WE Soda Investments Holding Plc**	9.50%	06/10/2028	348,968	0.08
1,995,000	Windsor Holdings III LLC**	8.50%	15/06/2030	2,084,649	0.50
540,000	WR Grace Holdings LLC**	5.63%	15/08/2029	498,285	0.12
835,000	WR Grace Holdings LLC**	7.38%	01/03/2031	847,219	0.21
500,000	XP Inc**	3.25%	01/07/2026	470,422	0.11
2,265,000	XPO Inc**	7.13%	01/02/2032	2,323,562	0.56
660,000	Yapi ve Kredi Bankasi AS**	9.25%	16/10/2028	701,182	0.17
726,000	Yapi ve Kredi Bankasi AS**	9.25%	17/01/2034	745,130	0.18
595,000	Yapi ve Kredi Bankasi AS**	9.74%	29/12/2049	597,454	0.14
1,000,000	YPF SA*	6.95%	21/07/2027	906,385	0.22
978,000	YPF SA**	9.50%	17/01/2031	994,520	0.24
400,000	ZF North America Capital Inc**	4.75%	29/04/2025	395,251	0.10
1,660,000	ZF North America Capital Inc**	6.88%	23/04/2032	1,717,237	0.42
<b>Total United States Dollar</b>				<b>214,638,396</b>	<b>51.98</b>
<b>Total Corporate Bonds</b>				<b>299,940,432</b>	<b>72.64</b>

## Global Flexible Credit Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 2.57% (31 December 2023: 3.94%)</b>					
<b>Euro</b>					
1,350,000	Ivory Coast Government International Bond	6.88%	17/10/2040	1,212,851	0.30
904,000	Republic of Cameroon International Bond	5.95%	07/07/2032	754,184	0.18
<b>Total Euro</b>				<b>1,967,035</b>	<b>0.48</b>
<b>United States Dollar</b>					
1,250,000	Angolan Government International Bond	8.25%	09/05/2028	1,177,562	0.29
1,002,000	Angolan Government International Bond	8.75%	14/04/2032	889,232	0.22
401,000	Chile Government International Bond	4.95%	05/01/2036	385,301	0.09
436,000	Dominican Republic International Bond	5.30%	21/01/2041	371,006	0.09
800,000	Dominican Republic International Bond	6.85%	27/01/2045	790,453	0.19
928,000	Egypt Government International Bond	7.50%	16/02/2061	624,280	0.15
600,000	Egypt Government International Bond	7.63%	29/05/2032	491,127	0.12
1,000,000	Ghana Government International Bond	10.75%	14/10/2030	678,971	0.16
367,000	Hazine Mustesarligi Varlik Kiralama AS	8.51%	14/01/2029	388,366	0.09
500,000	Romanian Government International Bond	7.13%	17/01/2033	527,454	0.13
312,000	Romanian Government International Bond	7.63%	17/01/2053	337,713	0.08
400,000	Sri Lanka Government International Bond	5.88%	25/07/2022	228,207	0.06
349,000	Turkiye Ihracat Kredi Bankasi AS	9.00%	28/01/2027	363,238	0.09
591,000	Ukraine Government International Bond	6.88%	21/05/2031	169,361	0.04
1,000,000	Ukraine Government International Bond	7.38%	25/09/2034	289,125	0.07
459,000	Ukraine Government International Bond	7.75%	01/09/2028	141,302	0.03
417,000	Ukraine Government International Bond	7.75%	01/09/2029	130,247	0.03
1,000,000	Ukraine Government International Bond	7.75%	01/08/2041	493,625	0.12
500,000	Ukraine Government International Bond	9.75%	01/11/2030	160,541	0.04
<b>Total United States Dollar</b>				<b>8,637,111</b>	<b>2.09</b>
<b>Total Government Bonds *</b>				<b>10,604,146</b>	<b>2.57</b>
<b>Term Loans^ 5.60% (31 December 2023: 3.87%)</b>					
<b>United States Dollar</b>					
994,885	Allied Universal Holdco LLC	9.19%	12/05/2028	992,184	0.24
989,848	Alterra Mountain Co	8.59%	17/08/2028	994,386	0.24
992,513	AppLovin Corp	7.84%	16/08/2030	994,731	0.24
989,848	APX Group Inc	8.08%	10/07/2028	992,322	0.24
994,924	Bausch & Lomb Corp	8.69%	10/05/2027	985,596	0.24
994,987	Central Parent LLC	8.58%	06/07/2029	983,485	0.24
994,898	Chariot Buyer LLC	8.69%	03/11/2028	995,520	0.24
979,024	Coherent Corp	7.84%	02/07/2029	980,982	0.24
997,500	Cotiviti Inc	8.58%	01/05/2031	995,006	0.24
1,148,440	CQP Holdco LP	8.35%	31/12/2030	1,150,179	0.28
995,000	Crosby US Acquisition Corp	9.34%	16/08/2029	1,001,736	0.24

## Global Flexible Credit Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Term Loans<sup>^</sup> 5.60% (31 December 2023: 3.87%) (continued)</b>					
<b>United States Dollar (continued)</b>					
994,898	Engineered Machinery Holdings Inc	9.35%	19/05/2028	1,000,106	0.24
975,370	First Brands Group LLC	10.59%	30/03/2027	971,103	0.24
994,909	Flexera Software LLC	8.83%	03/03/2028	999,884	0.24
1,000,000	Hub International Ltd	8.57%	20/06/2030	1,003,335	0.24
1,000,000	Level 3 Financing Inc	0.00%	15/04/2030	976,000	0.24
940,874	Lightstone Holdco LLC B Term Loan	11.08%	29/01/2027	928,375	0.23
53,221	Lightstone Holdco LLC C Term Loan	11.08%	29/01/2027	52,514	0.01
899,426	Medline Borrower LP	8.09%	23/10/2028	902,237	0.22
997,500	NRG Energy Inc	7.34%	16/04/2031	998,872	0.24
997,500	Prairie ECI Acquiror LP	10.09%	01/08/2029	999,375	0.24
343,046	Rackspace Finance LLC	11.69%	15/05/2028	348,408	0.09
959,794	Select Medical Corp	8.34%	06/03/2027	961,392	0.23
997,500	Star Parent Inc	9.08%	27/09/2030	997,894	0.24
890,269	World Wide Technology Holding Co LLC	8.18%	01/03/2030	894,720	0.22
<b>Total Term Loans<sup>†</sup></b>				<b>23,100,342</b>	<b>5.60</b>
Number of Shares	Security Description			Fair Value US\$	% of Net Assets
<b>Investment Funds 0.00% (31 December 2023: 0.01%)</b>					
<b>Pound Sterling</b>					
9,642	NB Global Monthly Income Fund Ltd			6,826	0.00
<b>Total Investment Funds<sup>‡</sup></b>				<b>6,826</b>	<b>0.00</b>
<b>Total Investments</b>				<b>406,171,717</b>	<b>98.38</b>

**Forward Currency Contracts 0.64% (31 December 2023: 2.08%)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
€ 5,694,652	US\$ 6,100,000	18/07/2024	Royal Bank of Canada	2	7,907	0.00
€ 5,732,223	US\$ 6,132,850	18/07/2024	State Street Bank and Trust Co	1	15,354	0.01
£ 3,015,899	US\$ 3,770,934	18/07/2024	Citibank NA	2	41,835	0.01
US\$ 108,987	€ 100,000	18/07/2024	Citibank NA	1	1,730	0.00
US\$ 599,881	£ 471,000	18/07/2024	Citibank NA	1	4,432	0.00
US\$ 431,978	€ 400,000	18/07/2024	Goldman Sachs International	1	2,950	0.00
US\$ 826,051	€ 762,000	18/07/2024	JPMorgan Chase Bank	1	8,754	0.00
US\$ 1,265,617	£ 1,000,000	18/07/2024	State Street Bank and Trust Co	1	1,394	0.00
US\$ 539,249	€ 500,000	18/07/2024	State Street Bank and Trust Co	1	2,964	0.00
US\$ 5,611,916	€ 5,196,483	18/07/2024	Westpac Banking Corp	2	38,330	0.01
<i>CAD Hedged Classes</i>						
CAD 88,870	US\$ 64,873	18/07/2024	Goldman Sachs International	1	98	0.00
CAD 15,055,144	US\$ 10,973,347	18/07/2024	Westpac Banking Corp	3	33,211	0.01

## Global Flexible Credit Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 0.64% (31 December 2023: 2.08%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 3,895,771	US\$ 4,166,904	18/07/2024	Citibank NA	1	11,579	0.00
€ 3,995,787	US\$ 4,274,520	18/07/2024	Westpac Banking Corp	3	11,238	0.00
US\$ 544,391	€ 500,598	18/07/2024	Westpac Banking Corp	9	7,465	0.00
<i>GBP Hedged Classes</i>						
£ 81,456,025	US\$ 101,787,025	18/07/2024	Citibank NA	1	1,191,515	0.29
£ 1,277,785	US\$ 1,598,046	18/07/2024	Goldman Sachs International	1	17,358	0.00
£ 81,456,025	US\$ 101,750,525	18/07/2024	State Street Bank and Trust Co	1	1,228,015	0.30
£ 2,067,948	US\$ 2,589,000	18/07/2024	Westpac Banking Corp	7	25,348	0.01
US\$ 498,147	£ 392,233	18/07/2024	Westpac Banking Corp	17	2,275	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>2,653,752</b>	<b>0.64</b>

### Futures Contracts 0.23% (31 December 2023: 0.96%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
77	US Treasury 10-Year Note (CBT) Future September 2024	31,425	0.01
343	US Treasury 10-Year Ultra Future September 2024	350,601	0.08
699	US Treasury 5-Year Note (CBT) Future September 2024	575,203	0.14
<b>Total Unrealised Gain on Futures Contracts <sup>*</sup></b>		<b>957,229</b>	<b>0.23</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>409,782,698</b>	<b>99.25</b>

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (0.13%) (31 December 2023: (0.89%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
€ 1,428,197	US\$ 1,534,733	18/07/2024	Citibank NA	1	(2,893)	(0.00)
€ 1,700,000	US\$ 1,827,160	18/07/2024	Westpac Banking Corp	1	(3,793)	(0.00)
US\$ 18,925,377	£ 15,132,265	18/07/2024	Citibank NA	4	(205,173)	(0.05)
US\$ 728	CAD 1,000	18/07/2024	Citibank NA	1	(3)	(0.00)
US\$ 1,248,605	£ 1,000,000	18/07/2024	Royal Bank of Canada	1	(15,617)	(0.00)
US\$ 76,608,668	€ 71,604,221	18/07/2024	State Street Bank and Trust Co	2	(191,795)	(0.05)
US\$ 659,022	£ 525,000	18/07/2024	Westpac Banking Corp	1	(4,695)	(0.00)
US\$ 1,750,000	€ 1,632,767	18/07/2024	Westpac Banking Corp	1	(1,256)	(0.00)
<i>CAD Hedged Classes</i>						
CAD 218,531	US\$ 160,635	18/07/2024	Goldman Sachs International	2	(871)	(0.00)
US\$ 137,661	CAD 189,457	18/07/2024	Goldman Sachs International	2	(847)	(0.00)
<i>EUR Hedged Classes</i>						
€ 105,036	US\$ 112,985	18/07/2024	Goldman Sachs International	2	(327)	(0.00)

## Global Flexible Credit Income - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (0.13%) (31 December 2023: (0.89%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes (continued)</i>						
€ 695,008	US\$ 756,081	18/07/2024	Westpac Banking Corp	14	(10,638)	(0.00)
US\$ 106,322	€ 99,450	18/07/2024	Goldman Sachs International	2	(345)	(0.00)
US\$ 5,173,852	€ 4,830,102	18/07/2024	Westpac Banking Corp	3	(6,766)	(0.00)
<i>GBP Hedged Classes</i>						
£ 1,042,355	US\$ 1,332,323	18/07/2024	Goldman Sachs International	1	(14,554)	(0.00)
£ 2,633,102	US\$ 3,344,132	18/07/2024	Westpac Banking Corp	10	(15,305)	(0.01)
US\$ 1,397,672	£ 1,123,305	18/07/2024	Goldman Sachs International	1	(22,435)	(0.01)
<i>GBP Hedged Classes (continued)</i>						
US\$ 10,561,378	£ 8,379,547	18/07/2024	Westpac Banking Corp	23	(32,233)	(0.01)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(529,546)</b>	<b>(0.13)</b>

### Futures Contracts (0.15%) (31 December 2023: (1.32%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(252)	Euro-BOBL Future September 2024	(291,665)	(0.07)
(35)	Euro-Bund Future September 2024	(67,145)	(0.02)
(178)	Euro-Schatz Future September 2024	(90,708)	(0.02)
(50)	United Kingdom Long Gilt Future September 2024	(53,193)	(0.01)
(14)	US Treasury 2-Year Note (CBT) Future September 2024	(8,223)	(0.00)
(7)	US Treasury Long Bond (CBT) Future September 2024	(9,516)	(0.00)
(78)	US Treasury Ultra Bond (CBT) Future September 2024	(111,516)	(0.03)
<b>Total Unrealised Loss on Futures Contracts <sup>‡</sup></b>		<b>(631,966)</b>	<b>(0.15)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(1,161,512)</b>	<b>(0.28)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>408,621,186</b>	<b>98.97</b>
<b>Other Net Assets</b>	<b>4,266,869</b>	<b>1.03</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>412,888,055</b>	<b>100.00</b>

<sup>^</sup> Term loans showing a 0.00% coupon rate may not have settled as at 30 June 2024 and thus do not have an interest rate in effect. Interest rates do not take effect until settlement.



## Global Flexible Credit Income - Schedule of Investments (Continued)

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	113,356,159	26.97
** Transferable securities and/or money market instruments dealt in on a regulated market	268,669,317	63.92
† Other transferable securities and/or money market instruments	24,139,415	5.74
μ Investment funds	6,826	0.00
± Financial derivative instruments traded on a regulated market	325,263	0.08
∞ Financial derivative instruments that are traded OTC	2,124,206	0.51
<b>Total Investments</b>	<b>408,621,186</b>	<b>97.22</b>

## Global High Yield SDG Engagement - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%)</b>					
<b>Euro</b>					
555,000	A2A SpA*	5.00%	29/12/2049	590,048	0.09
2,200,000	Abertis Infraestructuras Finance BV*	3.25%	29/12/2049	2,298,418	0.36
800,000	Accor SA*	7.25%	29/12/2049	931,672	0.15
228,962	Adient Global Holdings Ltd*	3.50%	15/08/2024	245,053	0.04
1,260,000	Ahlstrom Holding 3 Oy*	3.63%	04/02/2028	1,279,593	0.20
700,000	Air France-KLM*	4.63%	23/05/2029	739,916	0.12
487,000	Alexandrite Monnet UK Holdco Plc†	10.50%	15/05/2029	541,891	0.08
947,000	Altice Financing SA**	4.25%	15/08/2029	768,673	0.12
100,000	Altice France SA**	2.13%	15/02/2025	98,735	0.01
250,000	Altice France SA**	4.13%	15/01/2029	178,802	0.03
1,183,000	Altice France SA**	4.25%	15/10/2029	845,881	0.13
701,000	APA Infrastructure Ltd*	7.13%	09/11/2083	807,476	0.13
499,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc*	2.13%	15/08/2026	445,972	0.07
923,000	Ashland Services BV**	2.00%	30/01/2028	915,867	0.15
750,000	Assemblin Caverion Group AB**	6.25%	01/07/2030	808,563	0.13
370,000	Assemblin Caverion Group AB**	7.20%	01/07/2031	397,033	0.06
1,065,000	Avantor Funding Inc†	3.88%	15/07/2028	1,114,536	0.18
365,000	Balder Finland OYJ†	1.38%	24/05/2030	311,693	0.05
726,000	Banijay Entertainment SASU**	7.00%	01/05/2029	813,643	0.13
600,000	Benteler International AG*	9.38%	15/05/2028	691,026	0.11
1,763,000	Birkenstock Financing Sarl†	5.25%	30/04/2029	1,912,334	0.30
270,000	British Telecommunications Plc†	5.13%	03/10/2054	290,741	0.04
1,065,000	Boels Topholding BV**	5.75%	15/05/2030	1,162,171	0.18
1,135,000	Canpack SA/Canpack US LLC*	2.38%	01/11/2027	1,142,608	0.18
1,520,000	Castellum AB*	3.13%	29/12/2049	1,448,316	0.23
1,800,000	CECONOMY AG†	1.75%	24/06/2026	1,858,526	0.29
898,000	CECONOMY AG†	6.25%	15/07/2029	958,591	0.15
400,000	Cerba Healthcare SACA*	3.50%	31/05/2028	355,382	0.06
1,100,000	Cheplapharm Arzneimittel GmbH**	7.50%	15/05/2030	1,235,231	0.20
2,381,000	Constellium SE*	3.13%	15/07/2029	2,389,712	0.38
450,000	Constellium SE*	4.25%	15/02/2026	480,357	0.08
232,000	Coty Inc**	4.50%	15/05/2027	250,754	0.04
465,000	Coty Inc**	5.75%	15/09/2028	520,216	0.08
1,005,000	CPI Property Group SA*	1.75%	14/01/2030	817,096	0.13
630,000	CPI Property Group SA*	2.75%	12/05/2026	632,745	0.10
715,000	CPI Property Group SA*	3.75%	29/12/2049	385,258	0.06
225,000	CPI Property Group SA*	4.88%	29/12/2049	154,332	0.02
1,095,000	Ctec II GmbH**	5.25%	15/02/2030	1,088,174	0.17
740,000	Cullinan Holdco Scsp**	4.63%	15/10/2026	664,465	0.10

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued)</b>					
<b>Euro (continued)</b>					
665,000	Dana Financing Luxembourg Sarl <sup>†</sup>	3.00%	15/07/2029	645,866	0.10
635,000	Dometic Group AB <sup>*</sup>	3.00%	08/05/2026	665,265	0.10
688,000	Dufry One BV <sup>*</sup>	3.38%	15/04/2028	711,119	0.11
415,000	Dufry One BV <sup>**</sup>	4.75%	18/04/2031	442,922	0.07
1,200,000	Electricite de France SA <sup>*</sup>	2.63%	29/12/2049	1,162,474	0.18
1,600,000	Electricite de France SA <sup>*</sup>	3.38%	29/12/2049	1,500,450	0.24
600,000	Electricite de France SA <sup>*</sup>	4.00%	29/12/2049	642,986	0.10
1,200,000	Electricite de France SA <sup>*</sup>	7.50%	29/12/2049	1,376,545	0.22
445,000	Elior Group SA <sup>*</sup>	3.75%	15/07/2026	463,896	0.07
621,000	EMRLD Borrower LP/Emerald Co-Issuer Inc <sup>**</sup>	6.38%	15/12/2030	692,113	0.11
730,000	Enel SpA <sup>*</sup>	4.75%	29/12/2049	778,495	0.12
653,000	Enel SpA <sup>*</sup>	6.38%	29/12/2049	737,688	0.12
745,000	Energizer Gamma Acquisition BV <sup>**</sup>	3.50%	30/06/2029	735,442	0.12
1,321,000	Ephios Subco 3 Sarl <sup>**</sup>	7.88%	31/01/2031	1,509,609	0.24
1,130,000	Eurofins Scientific SE <sup>†</sup>	6.75%	29/12/2049	1,222,549	0.19
1,000,000	Fastighets AB Balder <sup>†</sup>	2.87%	02/06/2081	1,010,459	0.16
508,000	Fiber Bidco SpA <sup>**</sup>	6.13%	15/06/2031	539,721	0.09
425,000	Fiber Bidco SpA <sup>*</sup>	7.70%	15/01/2030	461,217	0.07
1,658,000	Forvia SE <sup>†</sup>	2.75%	15/02/2027	1,699,874	0.27
946,000	Forvia SE <sup>*</sup>	5.50%	15/06/2031	1,024,255	0.16
574,000	Goldstory SAS <sup>†</sup>	6.75%	01/02/2030	625,084	0.10
1,000,000	Guala Closures SpA <sup>**</sup>	7.72%	29/06/2029	1,080,249	0.17
300,000	Heimstaden Bostad AB <sup>†</sup>	3.00%	29/12/2049	196,271	0.03
500,000	Heimstaden Bostad AB <sup>*</sup>	3.25%	29/12/2049	405,322	0.06
310,000	Heimstaden Bostad Treasury BV <sup>†</sup>	1.63%	13/10/2031	237,101	0.04
1,230,000	House of HR Group BV <sup>**</sup>	9.00%	03/11/2029	1,390,360	0.22
535,000	HT Troplast GmbH <sup>**</sup>	9.38%	15/07/2028	564,008	0.09
300,000	Iliad Holding SASU <sup>**</sup>	5.13%	15/10/2026	322,250	0.05
2,145,000	Iliad Holding SASU <sup>**</sup>	5.63%	15/10/2028	2,294,759	0.36
765,000	INEOS Quattro Finance 1 Plc <sup>†</sup>	3.75%	15/07/2026	800,294	0.13
1,816,000	INEOS Quattro Finance 2 Plc <sup>†</sup>	8.50%	15/03/2029	2,063,689	0.33
1,026,000	IQVIA Inc <sup>**</sup>	2.88%	15/06/2028	1,039,353	0.16
820,000	Italmatch Chemicals SpA <sup>*</sup>	10.00%	06/02/2028	942,452	0.15
650,000	Jaguar Land Rover Automotive Plc <sup>*</sup>	4.50%	15/07/2028	696,941	0.11
1,090,000	Kaixo Bondco Telecom SA <sup>*</sup>	5.13%	30/09/2029	1,137,091	0.18
710,000	Kapla Holding SAS <sup>*</sup>	7.22%	31/07/2030	763,187	0.12
327,000	Koninklijke KPN NV <sup>*</sup>	4.88%	29/12/2049	353,799	0.06
1,000,000	Koninklijke KPN NV <sup>*</sup>	6.00%	29/12/2049	1,123,001	0.18
2,998,000	Lorca Telecom Bondco SA <sup>*</sup>	4.00%	18/09/2027	3,138,955	0.50

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued)</b>					
<b>Euro (continued)</b>					
600,000	Loxam SAS*	4.50%	15/04/2027	623,637	0.10
498,000	Loxam SAS*	5.75%	15/07/2027	531,510	0.08
855,000	Miller Homes Group Finco Plc**	9.08%	15/05/2028	918,637	0.14
894,000	Minor Hotels Europe & Americas SA*	4.00%	02/07/2026	954,348	0.15
1,099,000	Motion Finco Sarl*	7.38%	15/06/2030	1,226,498	0.20
1,302,000	Multiversity SRL*	8.12%	30/10/2028	1,403,904	0.22
600,000	Nexans SA*	4.13%	29/05/2029	637,125	0.10
600,000	Nexans SA*	4.25%	11/03/2030	637,460	0.10
1,589,000	Novelis Sheet Ingot GmbH*	3.38%	15/04/2029	1,607,014	0.25
1,222,000	Olympus Water US Holding Corp*	5.38%	01/10/2029	1,189,526	0.19
800,000	Olympus Water US Holding Corp*	9.63%	15/11/2028	921,223	0.14
745,000	ONE Hotels GmbH**	7.75%	02/04/2031	834,640	0.13
1,395,000	Ontex Group NV*	3.50%	15/07/2026	1,478,950	0.23
900,000	Opmobility*	4.88%	13/03/2029	956,042	0.15
1,495,000	Orsted AS*	5.13%	14/03/2024	1,617,977	0.25
500,000	Orsted AS*	5.25%	08/12/2022	544,442	0.09
427,000	Pachelbel Bidco SpA**	7.13%	17/05/2031	473,229	0.07
554,000	Paprec Holding SA**	6.50%	17/11/2027	621,567	0.10
1,285,000	PEU Finance Plc*	7.25%	01/07/2028	1,433,225	0.23
869,000	Piaggio & C SpA*	6.50%	05/10/2030	985,755	0.16
347,000	Picard Groupe SAS**	6.38%	01/07/2029	371,862	0.06
1,335,000	PLT VII Finance Sarl**	4.63%	05/01/2026	1,431,323	0.23
1,042,000	PLT VII Finance Sarl*	6.00%	15/06/2031	1,116,915	0.18
738,000	Q-Park Holding I BV*	5.13%	01/03/2029	794,694	0.13
424,000	Q-Park Holding I BV**	5.13%	15/02/2030	453,695	0.07
900,000	RCS & RDS SA*	3.25%	05/02/2028	903,391	0.14
300,000	SNF Group SACA*	2.63%	01/02/2029	300,548	0.05
1,040,000	Standard Industries Inc**	2.25%	21/11/2026	1,055,890	0.17
229,768	Summer BC Holdco A Sarl**	9.25%	31/10/2027	242,960	0.04
1,265,000	Summer BC Holdco B Sarl**	5.75%	31/10/2026	1,343,297	0.21
1,040,000	Synthomer Plc*	7.38%	02/05/2029	1,165,936	0.18
1,592,227	Techem Verwaltungsgesellschaft 674 mbH**	6.00%	30/07/2026	1,708,476	0.27
331,000	Telecom Italia SpA*	6.88%	15/02/2028	375,501	0.06
1,229,000	Telecom Italia SpA*	7.88%	31/07/2028	1,440,085	0.23
469,000	Telecom Italia SpA Series REG S*	6.88%	15/02/2028	536,269	0.08
1,773,000	Telecom Italia SpA Series REG S*	7.88%	31/07/2028	2,099,701	0.33
700,000	Telefonica Europe BV*	5.75%	29/12/2049	769,048	0.12
200,000	Telefonica Europe BV*	6.14%	29/12/2049	224,987	0.03
1,700,000	Telefonica Europe BV*	6.75%	29/12/2049	1,980,446	0.31
1,200,000	Telefonica Europe BV*	7.13%	29/12/2049	1,398,759	0.22

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued)</b>					
<b>Euro (continued)</b>					
635,000	TI Automotive Finance Plc**	3.75%	15/04/2029	632,212	0.10
918,000	TK Elevator Holdco GmbH**	6.63%	15/07/2028	950,945	0.15
1,767,000	TK Elevator Midco GmbH**	4.38%	15/07/2027	1,829,924	0.29
1,115,000	Trivium Packaging Finance BV*	3.75%	15/08/2026	1,171,885	0.18
300,000	TVL Finance Plc**	7.45%	30/06/2030	322,811	0.05
1,300,000	United Group BV**	5.25%	01/02/2030	1,370,166	0.22
429,000	Upfield BV**	6.88%	02/07/2029	458,023	0.07
800,000	Valeo SE*	4.50%	11/04/2030	842,068	0.13
200,000	Valeo SE*	5.88%	12/04/2029	225,208	0.03
1,600,000	Veolia Environnement SA*	2.50%	29/12/2049	1,542,236	0.24
1,400,000	Verisure Holding AB*	3.25%	15/02/2027	1,444,267	0.23
1,301,000	Verisure Holding AB*	3.88%	15/07/2026	1,380,133	0.22
1,000,000	Verisure Holding AB*	5.50%	15/05/2030	1,091,218	0.17
635,000	Verisure Midholding AB*	5.25%	15/02/2029	665,473	0.11
500,000	Virgin Media Finance Plc**	3.75%	15/07/2030	455,073	0.07
150,000	Vmed O2 UK Financing I Plc**	5.63%	15/04/2032	156,575	0.02
1,135,000	WMG Acquisition Corp*	2.25%	15/08/2031	1,065,664	0.17
950,000	Wp/ap Telecom Holdings III BV**	5.50%	15/01/2030	946,289	0.15
1,400,000	ZF Europe Finance BV*	3.00%	23/10/2029	1,388,929	0.22
500,000	ZF Europe Finance BV*	4.75%	31/01/2029	538,599	0.09
1,000,000	ZF Finance GmbH*	3.75%	21/09/2028	1,039,260	0.17
1,965,000	Ziggo Bond Co BV*	3.38%	28/02/2030	1,780,138	0.28
<b>Total Euro</b>				<b>130,376,199</b>	<b>20.56</b>
<b>Pound Sterling</b>					
601,000	AA Bond Co Ltd*	6.50%	31/01/2026	756,282	0.12
279,000	AA Bond Co Ltd*	6.85%	31/07/2031	354,786	0.06
470,000	AA Bond Co Ltd*	7.38%	31/07/2029	616,231	0.10
1,010,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl*	4.88%	01/06/2028	1,150,711	0.18
960,000	B&M European Value Retail SA*	8.13%	15/11/2030	1,285,044	0.20
1,682,000	Bellis Acquisition Co Plc†	8.13%	14/05/2030	2,126,182	0.34
280,000	Bellis Finco Plc**	4.00%	16/02/2027	326,249	0.05
1,450,000	British Telecommunications Plc*	8.38%	20/12/2083	1,953,198	0.31
800,000	Co-operative Group Holdings 2011 Ltd*	7.50%	08/07/2026	1,021,561	0.16
1,263,000	CPUK Finance Ltd**	6.50%	28/08/2026	1,585,831	0.25
720,000	Deuce Finco Plc**	5.50%	15/06/2027	872,340	0.14
713,000	Iceland Bondco Plc**	10.88%	15/12/2027	941,210	0.15
1,213,000	Maison Finco Plc**	6.00%	31/10/2027	1,433,053	0.23
400,000	Miller Homes Group Finco Plc**	7.00%	15/05/2029	472,502	0.07
639,000	Mobico Group Plc*	4.25%	29/12/2049	734,021	0.12

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued)</b>					
<b>Pound Sterling (continued)</b>					
700,000	MPT Operating Partnership LP/MPT Finance Corp <sup>*</sup>	2.50%	24/03/2026	760,962	0.12
555,000	Ocado Group Plc <sup>*</sup>	3.88%	08/10/2026	597,352	0.09
1,166,000	Pinnacle Bidco Plc <sup>*</sup>	10.00%	11/10/2028	1,567,904	0.25
1,120,000	RAC Bond Co Plc <sup>**</sup>	5.25%	04/11/2027	1,341,817	0.21
810,000	Travis Perkins Plc <sup>*</sup>	3.75%	17/02/2026	974,027	0.15
1,273,000	TVL Finance Plc <sup>**</sup>	10.25%	28/04/2028	1,685,636	0.26
1,899,000	Virgin Media Vendor Financing Notes III DAC <sup>**</sup>	4.88%	15/07/2028	2,148,619	0.34
610,000	Zenith Finco Plc <sup>**</sup>	6.50%	30/06/2027	508,925	0.08
<b>Total Pound Sterling</b>				<b>25,214,443</b>	<b>3.98</b>
<b>United States Dollar</b>					
1,565,000	1011778 BC ULC/New Red Finance Inc <sup>**</sup>	4.00%	15/10/2030	1,378,671	0.22
300,000	1011778 BC ULC/New Red Finance Inc <sup>**</sup>	6.13%	15/06/2029	301,308	0.05
640,000	180 Medical Inc <sup>**</sup>	3.88%	15/10/2029	579,908	0.09
238,000	3R Lux Sarl <sup>**</sup>	9.75%	05/02/2031	249,958	0.04
495,000	AAR Escrow Issuer LLC <sup>**</sup>	6.75%	15/03/2029	505,043	0.08
252,355	ABRA Global Finance <sup>**</sup>	11.50%	02/03/2028	247,205	0.04
915,000	Acadia Healthcare Co Inc <sup>**</sup>	5.50%	01/07/2028	895,966	0.14
1,124,000	Access Bank Plc <sup>*</sup>	6.13%	21/09/2026	1,070,217	0.17
1,270,000	Acrisure LLC/Acrisure Finance Inc <sup>**</sup>	7.50%	06/11/2030	1,271,857	0.20
1,260,000	Acrisure LLC/Acrisure Finance Inc <sup>**</sup>	8.25%	01/02/2029	1,267,191	0.20
190,000	Adient Global Holdings Ltd <sup>**</sup>	4.88%	15/08/2026	184,943	0.03
1,240,000	Adient Global Holdings Ltd <sup>**</sup>	8.25%	15/04/2031	1,295,378	0.20
40,000	ADT Security Corp <sup>**</sup>	4.13%	01/08/2029	36,919	0.01
1,930,000	ADT Security Corp <sup>**</sup>	4.88%	15/07/2032	1,773,856	0.28
200,000	Aegea Finance Sarl <sup>**</sup>	9.00%	20/01/2031	208,146	0.03
250,000	Aegea Finance Sarl REG S <sup>**</sup>	9.00%	20/01/2031	260,182	0.04
1,105,000	AerCap Global Aviation Trust <sup>*</sup>	6.50%	15/06/2045	1,103,578	0.17
558,000	AES Andes SA <sup>**</sup>	8.15%	10/06/2055	559,116	0.09
865,000	Ahead DB Holdings LLC <sup>**</sup>	6.63%	01/05/2028	819,587	0.13
708,000	Akbank TAS <sup>**</sup>	6.80%	06/02/2026	707,560	0.11
748,000	Akbank TAS <sup>*</sup>	9.37%	29/12/2049	742,390	0.12
410,000	Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC <sup>**</sup>	4.63%	15/01/2027	396,391	0.06
45,000	Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC <sup>**</sup>	4.88%	15/02/2030	42,558	0.01
585,000	Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC <sup>**</sup>	5.88%	15/02/2028	578,667	0.09
520,000	Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC <sup>**</sup>	6.50%	15/02/2028	522,905	0.08
760,000	Alcoa Nederland Holding BV <sup>**</sup>	7.13%	15/03/2031	781,840	0.12
2,425,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer <sup>**</sup>	6.75%	15/10/2027	2,394,116	0.38
240,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer <sup>**</sup>	6.75%	15/04/2028	240,609	0.04
1,460,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer <sup>**</sup>	7.00%	15/01/2031	1,476,125	0.23

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,265,000	Allied Universal Holdco LLC**	7.88%	15/02/2031	1,269,430	0.20
1,145,000	Allied Universal Holdco LLC/Allied Universal Finance Corp**	6.00%	01/06/2029	1,003,427	0.16
45,000	Allied Universal Holdco LLC/Allied Universal Finance Corp**	6.63%	15/07/2026	44,906	0.01
940,000	Ally Financial Inc*	6.70%	14/02/2033	935,104	0.15
235,000	Altice Financing SA**	5.00%	15/01/2028	178,984	0.03
405,000	Altice Financing SA**	5.75%	15/08/2029	294,711	0.05
1,100,000	Altice France SA**	5.50%	15/01/2028	754,624	0.12
765,000	Altice France SA**	5.50%	15/10/2029	505,258	0.08
385,000	Altice France SA**	8.13%	01/02/2027	289,060	0.04
345,000	American Airlines Inc**	7.25%	15/02/2028	345,587	0.05
693,332	American Airlines Inc/AAdvantage Loyalty IP Ltd**	5.50%	20/04/2026	687,810	0.11
1,105,000	American Airlines Inc/AAdvantage Loyalty IP Ltd**	5.75%	20/04/2029	1,076,053	0.17
425,000	Amsted Industries Inc**	4.63%	15/05/2030	390,479	0.06
270,000	Amsted Industries Inc**	5.63%	01/07/2027	265,852	0.04
1,205,000	AmWINS Group Inc**	4.88%	30/06/2029	1,122,656	0.18
360,000	AmWINS Group Inc**	6.38%	15/02/2029	361,207	0.05
1,275,000	Antero Midstream Partners LP/Antero Midstream Finance Corp**	5.38%	15/06/2029	1,236,810	0.20
1,015,000	Antero Midstream Partners LP/Antero Midstream Finance Corp**	5.75%	01/03/2027	1,007,436	0.16
915,000	Antero Midstream Partners LP/Antero Midstream Finance Corp**	6.63%	01/02/2032	923,814	0.15
1,170,000	APX Group Inc**	5.75%	15/07/2029	1,123,363	0.18
35,000	APX Group Inc**	6.75%	15/02/2027	34,946	0.00
755,000	Aramark Services Inc**	5.00%	01/02/2028	731,031	0.12
900,000	Archrock Partners LP/Archrock Partners Finance Corp**	6.88%	01/04/2027	904,338	0.14
620,000	Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc**	4.00%	01/09/2029	525,370	0.08
375,000	Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc**	6.00%	15/06/2027	368,881	0.06
290,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc**	4.13%	15/08/2026	252,039	0.04
435,000	Arsenal AIC Parent LLC**	8.00%	01/10/2030	457,031	0.07
1,200,000	Arsenal AIC Parent LLC**	11.50%	01/10/2031	1,344,326	0.21
645,000	Asbury Automotive Group Inc**	4.63%	15/11/2029	596,892	0.09
1,000,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	5.88%	30/06/2029	978,013	0.16
1,965,000	ASGN Inc**	4.63%	15/05/2028	1,857,600	0.29
1,075,000	Ashland Inc**	3.38%	01/09/2031	905,997	0.14
350,000	Ashland Inc*	6.88%	15/05/2043	359,362	0.06
1,935,000	AssuredPartners Inc**	5.63%	15/01/2029	1,811,680	0.28
565,000	AssuredPartners Inc**	7.50%	15/02/2032	567,699	0.09
3,095,000	AthenaHealth Group Inc**	6.50%	15/02/2030	2,852,288	0.45
115,000	ATI Inc*	4.88%	01/10/2029	107,647	0.02
35,000	ATI Inc*	5.88%	01/12/2027	34,577	0.01
1,185,000	ATI Inc*	7.25%	15/08/2030	1,224,901	0.19
620,000	ATS Corp**	4.13%	15/12/2028	566,072	0.09

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,050,000	Avantor Funding Inc**	4.63%	15/07/2028	1,000,092	0.16
1,940,000	Avient Corp**	7.13%	01/08/2030	1,979,322	0.31
1,650,000	Axalta Coating Systems Dutch Holding B BV**	7.25%	15/02/2031	1,715,495	0.27
600,000	Axis Bank Ltd*	4.10%	29/12/2049	561,000	0.09
225,000	Azul Secured Finance LLP**	10.88%	28/05/2030	184,510	0.03
1,972,000	Banco Davivienda SA**	6.65%	29/12/2049	1,459,280	0.23
305,000	Banco de Credito e Inversiones SA**	8.75%	29/12/2049	319,709	0.05
200,000	Banco do Brasil SA**	8.75%	29/12/2049	204,205	0.03
1,099,000	Banco Mercantil del Norte SA*	7.50%	29/12/2049	1,067,249	0.17
1,230,000	Bancolombia SA*	4.63%	18/12/2029	1,188,949	0.19
260,000	Bancolombia SA*	8.63%	24/12/2034	265,716	0.04
425,000	Banjay Entertainment SASU**	8.13%	01/05/2029	435,066	0.07
735,000	Bath & Body Works Inc**	6.63%	01/10/2030	737,952	0.12
225,000	Bath & Body Works Inc*	6.75%	01/07/2036	224,230	0.04
1,000,000	Bausch Health Cos Inc**	4.88%	01/06/2028	749,545	0.12
165,000	Bausch Health Cos Inc**	5.50%	01/11/2025	153,855	0.02
675,000	Bausch Health Cos Inc**	5.75%	15/08/2027	538,554	0.08
700,000	Bausch Health Cos Inc**	6.13%	01/02/2027	583,537	0.09
2,161,000	BBVA Bancomer SA**	5.88%	13/09/2034	2,004,982	0.32
735,000	BCPE Empire Holdings Inc**	7.63%	01/05/2027	712,915	0.11
835,000	Beazer Homes USA Inc**	7.50%	15/03/2031	834,302	0.13
1,240,000	Benteler International AG**	10.50%	15/05/2028	1,332,865	0.21
565,000	Berry Global Inc**	5.63%	15/07/2027	556,350	0.09
826,000	Bidvest Group UK Plc*	3.63%	23/09/2026	771,609	0.12
905,000	Blackstone Mortgage Trust Inc**	3.75%	15/01/2027	816,626	0.13
2,270,000	Block Inc**	6.50%	15/05/2032	2,303,233	0.36
285,000	Blue Racer Midstream LLC/Blue Racer Finance Corp**	7.00%	15/07/2029	290,419	0.05
215,000	Blue Racer Midstream LLC/Blue Racer Finance Corp**	7.25%	15/07/2032	221,192	0.04
760,000	Bombardier Inc**	6.00%	15/02/2028	752,116	0.12
765,000	Bombardier Inc**	7.00%	01/06/2032	776,583	0.12
470,000	Bombardier Inc**	7.25%	01/07/2031	483,146	0.08
825,000	Bombardier Inc**	8.75%	15/11/2030	892,677	0.14
2,250,000	Boost Newco Borrower LLC**	7.50%	15/01/2031	2,347,655	0.37
700,000	Brand Industrial Services Inc**	10.38%	01/08/2030	757,361	0.12
325,000	Braskem Idesa SAPI**	6.99%	20/02/2032	246,791	0.04
400,000	Braskem Idesa SAPI*	7.45%	15/11/2029	326,399	0.05
1,605,000	Braskem Netherlands Finance BV*	7.25%	13/02/2033	1,514,483	0.24
708,000	Braskem Netherlands Finance BV**	8.50%	12/01/2031	723,700	0.11
1,655,000	BroadStreet Partners Inc**	5.88%	15/04/2029	1,545,726	0.24
40,000	Builders FirstSource Inc**	5.00%	01/03/2030	37,888	0.01



## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued)</b>					
<b>United States Dollar (continued)</b>					
155,000	Builders FirstSource Inc**	6.38%	15/06/2032	155,388	0.02
780,000	Builders FirstSource Inc**	6.38%	01/03/2034	773,183	0.12
500,000	Cable One Inc**	4.00%	15/11/2030	373,590	0.06
290,000	Calderys Financing LLC**	11.25%	01/06/2028	307,126	0.05
1,085,000	Calpine Corp**	4.63%	01/02/2029	1,007,598	0.16
1,190,000	Calpine Corp**	5.00%	01/02/2031	1,111,373	0.18
590,000	Camelot Return Merger Sub Inc**	8.75%	01/08/2028	579,101	0.09
880,000	Canpack SA/Canpack US LLC**	3.88%	15/11/2029	790,049	0.13
1,370,000	Carpenter Technology Corp*	6.38%	15/07/2028	1,374,768	0.22
215,000	Carpenter Technology Corp*	7.63%	15/03/2030	221,704	0.03
712,000	CAS Capital No 1 Ltd*	4.00%	29/12/2049	666,610	0.10
830,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.25%	01/02/2031	678,285	0.11
910,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.50%	01/06/2033	716,979	0.11
170,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.75%	01/02/2032	139,348	0.02
190,000	CCO Holdings LLC/CCO Holdings Capital Corp**	5.00%	01/02/2028	177,781	0.03
1,710,000	CCO Holdings LLC/CCO Holdings Capital Corp**	5.13%	01/05/2027	1,643,235	0.26
3,110,000	CCO Holdings LLC/CCO Holdings Capital Corp**	6.38%	01/09/2029	2,958,386	0.47
1,375,000	CCO Holdings LLC/CCO Holdings Capital Corp**	7.38%	01/03/2031	1,356,616	0.21
755,000	Cedar Fair LP**	5.25%	15/07/2029	724,904	0.11
1,470,000	Cedar Fair LP/Canada's Wonderland Co/Magnum Management Corp/Millennium Op**	6.50%	01/10/2028	1,478,842	0.23
1,028,000	Cemex SAB de CV**	5.13%	29/12/2049	988,803	0.16
1,534,000	Cemex SAB de CV**	9.13%	29/12/2049	1,639,138	0.25
926,000	Central American Bottling Corp/CBC Bottling Holdco SL/Beliv Holdco SL**	5.25%	27/04/2029	862,216	0.14
555,000	Central Parent Inc/CDK Global Inc**	7.25%	15/06/2029	552,690	0.09
150,000	Central Parent LLC/CDK Global II LLC/CDK Financing Co Inc**	8.00%	15/06/2029	152,425	0.02
1,540,000	Champions Financing Inc**	8.75%	15/02/2029	1,580,431	0.25
1,890,000	Chart Industries Inc**	7.50%	01/01/2030	1,955,424	0.31
200,000	Chart Industries Inc**	9.50%	01/01/2031	216,931	0.04
480,000	CHS/Community Health Systems Inc**	4.75%	15/02/2031	377,847	0.06
675,000	CHS/Community Health Systems Inc**	5.25%	15/05/2030	557,153	0.09
1,230,000	CHS/Community Health Systems Inc**	5.63%	15/03/2027	1,146,498	0.18
635,000	CHS/Community Health Systems Inc**	6.00%	15/01/2029	560,957	0.09
555,000	CHS/Community Health Systems Inc**	10.88%	15/01/2032	578,330	0.09
500,000	Ciena Corp**	4.00%	31/01/2030	452,435	0.07
895,000	Civitas Resources Inc**	8.38%	01/07/2028	938,926	0.15
1,255,000	Civitas Resources Inc**	8.63%	01/11/2030	1,346,653	0.21
1,005,000	Clear Channel Outdoor Holdings Inc**	5.13%	15/08/2027	960,725	0.15
950,000	Clear Channel Outdoor Holdings Inc**	7.88%	01/04/2030	956,984	0.15
925,000	Clearway Energy Operating LLC**	4.75%	15/03/2028	884,522	0.14
1,570,000	Cloud Software Group Inc**	6.50%	31/03/2029	1,508,864	0.24

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued)</b>					
<b>United States Dollar (continued)</b>					
385,000	Cloud Software Group Inc**	8.25%	30/06/2032	392,650	0.06
1,060,000	Cloud Software Group Inc**	9.00%	30/09/2029	1,029,255	0.16
390,000	CommScope Inc**	6.00%	01/03/2026	342,732	0.06
220,000	CommScope Technologies LLC**	6.00%	15/06/2025	179,518	0.03
1,115,000	Compania de Minas Buenaventura SAA**	5.50%	23/07/2026	1,078,755	0.17
1,005,000	Comstock Resources Inc**	5.88%	15/01/2030	935,871	0.15
1,226,000	Comstock Resources Inc**	6.75%	01/03/2029	1,189,078	0.19
320,000	Concentra Escrow Issuer Corp**	6.88%	15/07/2032	324,611	0.05
559,000	Consolidated Energy Finance SA**	12.00%	15/02/2031	577,273	0.09
1,470,000	Constellium SE**	5.63%	15/06/2028	1,440,115	0.23
687,488	Continuum Energy Levanter Pte Ltd**	4.50%	09/02/2027	687,734	0.11
325,000	Cornerstone Building Brands Inc**	6.13%	15/01/2029	268,051	0.04
390,000	Cosan Luxembourg SA**	7.25%	27/06/2031	394,932	0.06
325,000	Coty Inc**	5.00%	15/04/2026	320,964	0.05
385,000	Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC**	4.75%	15/01/2029	366,201	0.06
615,000	Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC**	6.63%	15/07/2030	624,587	0.10
735,000	Cougar JV Subsidiary LLC**	8.00%	15/05/2032	760,635	0.12
1,410,000	CQP Holdco LP/BIP-V Chinook Holdco LLC**	5.50%	15/06/2031	1,337,584	0.21
1,010,000	CQP Holdco LP/BIP-V Chinook Holdco LLC**	7.50%	15/12/2033	1,048,413	0.17
590,000	Crescent Energy Finance LLC**	7.38%	15/01/2033	591,641	0.09
755,000	Crescent Energy Finance LLC**	7.63%	01/04/2032	770,014	0.12
140,000	Crocs Inc**	4.13%	15/08/2031	122,056	0.02
660,000	CSC Holdings LLC**	4.13%	01/12/2030	427,238	0.07
820,000	CSC Holdings LLC**	4.63%	01/12/2030	299,416	0.05
385,000	CSC Holdings LLC**	5.00%	15/11/2031	139,884	0.02
430,000	CSC Holdings LLC**	5.38%	01/02/2028	327,172	0.05
575,000	CSC Holdings LLC**	5.50%	15/04/2027	466,960	0.07
380,000	CSC Holdings LLC**	6.50%	01/02/2029	277,691	0.04
385,000	CSC Holdings LLC**	7.50%	01/04/2028	204,751	0.03
535,000	CSC Holdings LLC**	11.25%	15/05/2028	466,582	0.07
890,000	CSC Holdings LLC**	11.75%	31/01/2029	759,596	0.12
1,432,000	CSN Resources SA**	4.63%	10/06/2031	1,125,500	0.18
875,000	Cushman & Wakefield US Borrower LLC**	6.75%	15/05/2028	869,367	0.14
440,000	Cushman & Wakefield US Borrower LLC**	8.88%	01/09/2031	463,335	0.07
655,000	Dana Inc*	4.50%	15/02/2032	563,020	0.09
115,000	Dana Inc*	5.63%	15/06/2028	111,689	0.02
540,000	DaVita Inc**	3.75%	15/02/2031	461,146	0.07
335,000	DaVita Inc**	4.63%	01/06/2030	302,997	0.05
1,060,000	Dealer Tire LLC/DT Issuer LLC**	8.00%	01/02/2028	1,024,723	0.16
865,000	Ecopetrol SA**	5.88%	28/05/2045	620,558	0.10

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,525,000	Ecopetrol SA**	6.88%	29/04/2030	1,465,788	0.23
951,000	Ecopetrol SA*	8.88%	13/01/2033	982,749	0.15
1,205,000	Electricite de France SA**	9.13%	29/12/2049	1,313,569	0.21
1,165,000	Element Solutions Inc**	3.88%	01/09/2028	1,071,707	0.17
330,000	Embraer Netherlands Finance BV**	7.00%	28/07/2030	344,569	0.05
1,068,000	Emirates NBD Bank PJSC*	6.13%	29/12/2049	1,061,101	0.17
1,830,000	EMRLD Borrower LP/Emerald Co-Issuer Inc**	6.63%	15/12/2030	1,846,565	0.29
590,000	EMRLD Borrower LP/Emerald Co-Issuer Inc**	6.75%	15/07/2031	597,744	0.09
1,060,000	Encompass Health Corp*	4.50%	01/02/2028	1,009,194	0.16
590,000	Encompass Health Corp*	4.63%	01/04/2031	542,449	0.09
300,000	Endeavour Mining Plc**	5.00%	14/10/2026	284,693	0.05
617,458	Energiean Israel Finance Ltd**	8.50%	30/09/2033	584,945	0.09
200,000	Energian Israel Finance Ltd**	5.38%	30/03/2028	177,662	0.03
780,000	EnerSys**	6.63%	15/01/2032	793,795	0.13
200,000	ENN Clean Energy International Investment Ltd**	3.38%	12/05/2026	190,716	0.03
140,000	EQM Midstream Partners LP**	6.38%	01/04/2029	141,503	0.02
910,000	EQM Midstream Partners LP**	6.50%	01/07/2027	920,425	0.15
200,000	EQM Midstream Partners LP**	7.50%	01/06/2027	204,391	0.03
265,000	EQM Midstream Partners LP**	7.50%	01/06/2030	282,970	0.04
1,225,000	EquipmentShare.com Inc**	9.00%	15/05/2028	1,265,700	0.20
535,000	Esab Corp**	6.25%	15/04/2029	538,877	0.08
1,298,000	First Quantum Minerals Ltd**	6.88%	15/10/2027	1,269,517	0.20
400,000	First Quantum Minerals Ltd**	8.63%	01/06/2031	399,828	0.06
215,000	FMG Resources August 2006 Pty Ltd**	4.38%	01/04/2031	192,432	0.03
1,345,000	FMG Resources August 2006 Pty Ltd**	5.88%	15/04/2030	1,315,382	0.21
655,000	FMG Resources August 2006 Pty Ltd**	6.13%	15/04/2032	648,136	0.10
940,000	Fortrea Holdings Inc**	7.50%	01/07/2030	935,147	0.15
1,420,000	Fortress Intermediate 3 Inc**	7.50%	01/06/2031	1,456,636	0.23
1,235,000	Fortress Transportation & Infrastructure Investors LLC**	7.00%	01/05/2031	1,263,032	0.20
745,000	Fortress Transportation & Infrastructure Investors LLC**	7.00%	15/06/2032	756,221	0.12
400,000	Fortune Star BVI Ltd*	5.95%	19/10/2025	385,150	0.06
400,000	Franshion Brilliant Ltd*	4.25%	23/07/2029	304,915	0.05
2,240,000	Frontier Communications Holdings LLC**	5.88%	15/10/2027	2,189,116	0.35
1,580,000	Frontier Communications Holdings LLC**	5.88%	01/11/2029	1,378,106	0.22
340,000	Frontier Communications Holdings LLC**	8.63%	15/03/2031	350,605	0.05
285,000	Frontier Communications Holdings LLC**	8.75%	15/05/2030	293,985	0.05
792,000	FS Luxembourg Sarl*	8.88%	12/02/2031	763,011	0.12
1,240,000	Gap Inc**	3.63%	01/10/2029	1,074,617	0.17
230,000	Gap Inc**	3.88%	01/10/2031	192,241	0.03
400,000	Garda World Security Corp**	4.63%	15/02/2027	382,720	0.06

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued)</b>					
<b>United States Dollar (continued)</b>					
595,000	Garda World Security Corp**	6.00%	01/06/2029	543,427	0.09
235,000	Garda World Security Corp**	7.75%	15/02/2028	239,706	0.04
915,000	Gates Corp**	6.88%	01/07/2029	932,101	0.15
455,000	Gen Digital Inc**	6.75%	30/09/2027	461,168	0.07
750,000	Gen Digital Inc**	7.13%	30/09/2030	769,140	0.12
543,000	Genesis Energy LP/Genesis Energy Finance Corp*	7.88%	15/05/2032	548,555	0.09
1,060,000	Genesis Energy LP/Genesis Energy Finance Corp*	8.00%	15/01/2027	1,084,734	0.17
1,065,000	Genesis Energy LP/Genesis Energy Finance Corp*	8.25%	15/01/2029	1,100,320	0.17
645,000	Genesis Energy LP/Genesis Energy Finance Corp*	8.88%	15/04/2030	679,069	0.11
525,000	GFL Environmental Inc**	6.75%	15/01/2031	536,253	0.08
220,000	Global Infrastructure Solutions Inc**	5.63%	01/06/2029	208,020	0.03
640,000	Global Infrastructure Solutions Inc**	7.50%	15/04/2032	628,462	0.10
300,000	GLP Pte Ltd**	3.88%	04/06/2025	278,081	0.04
200,000	GLP Pte Ltd**	4.50%	29/12/2049	124,000	0.02
870,000	Go Daddy Operating Co LLC/GD Finance Co Inc**	5.25%	01/12/2027	852,485	0.13
410,000	Goodyear Tire & Rubber Co**	5.00%	15/07/2029	382,027	0.06
915,000	Goodyear Tire & Rubber Co**	5.25%	15/07/2031	833,873	0.13
430,000	Goodyear Tire & Rubber Co**	5.63%	30/04/2033	388,994	0.06
737,100	Greenko Dutch BV**	3.85%	29/03/2026	696,322	0.11
1,735,000	Greenko Power II Ltd*	4.30%	13/12/2028	1,586,932	0.25
525,000	Greystar Real Estate Partners LLC**	7.75%	01/09/2030	553,286	0.09
2,010,000	GYP Holdings III Corp**	4.63%	01/05/2029	1,862,611	0.29
985,000	H&E Equipment Services Inc**	3.88%	15/12/2028	889,872	0.14
980,000	Harvest Midstream I LP**	7.50%	01/09/2028	996,512	0.16
340,000	Harvest Midstream I LP**	7.50%	15/05/2032	345,570	0.05
210,000	HDFC Bank Ltd**	3.70%	29/12/2049	195,102	0.03
435,000	Herc Holdings Inc**	5.50%	15/07/2027	428,532	0.07
575,000	Herc Holdings Inc**	6.63%	15/06/2029	583,480	0.09
205,000	Hilcorp Energy I LP/Hilcorp Finance Co**	5.75%	01/02/2029	198,525	0.03
555,000	Hilcorp Energy I LP/Hilcorp Finance Co**	6.00%	15/04/2030	536,476	0.09
350,000	Hilcorp Energy I LP/Hilcorp Finance Co**	6.00%	01/02/2031	335,365	0.05
350,000	Hilcorp Energy I LP/Hilcorp Finance Co**	6.25%	01/11/2028	345,940	0.05
470,000	Hilcorp Energy I LP/Hilcorp Finance Co**	8.38%	01/11/2033	501,251	0.08
830,000	Hillenbrand Inc*	6.25%	15/02/2029	835,015	0.13
1,280,000	Howard Midstream Energy Partners LLC**	7.38%	15/07/2032	1,300,710	0.21
410,000	Howden UK Refinance Plc/Howden UK Refinance 2 Plc/Howden US Refinance LLC**	7.25%	15/02/2031	407,253	0.06
230,000	Howden UK Refinance Plc/Howden UK Refinance 2 Plc/Howden US Refinance LLC**	8.13%	15/02/2032	228,694	0.04
200,000	Huarong Finance 2019 Co Ltd*	4.50%	29/05/2029	181,546	0.03
2,020,000	HUB International Ltd**	7.25%	15/06/2030	2,072,229	0.33
935,000	HUB International Ltd**	7.38%	31/01/2032	948,751	0.15

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued)</b>					
<b>United States Dollar (continued)</b>					
850,000	Hudbay Minerals Inc**	6.13%	01/04/2029	846,614	0.13
650,000	IHO Verwaltungs GmbH**	4.75%	15/09/2026	630,412	0.10
525,000	IHO Verwaltungs GmbH**	6.38%	15/05/2029	519,420	0.08
1,485,000	IHS Netherlands Holdco BV**	8.00%	18/09/2027	1,442,928	0.23
35,000	Iliad Holding SASU**	6.50%	15/10/2026	34,876	0.01
1,625,000	Iliad Holding SASU**	7.00%	15/10/2028	1,612,778	0.25
80,000	Iliad Holding SASU**	8.50%	15/04/2031	81,085	0.01
532,000	Illuminate Buyer LLC/Illuminate Holdings IV Inc**	9.00%	01/07/2028	536,798	0.08
665,000	INEOS Finance Plc*	6.75%	15/05/2028	667,102	0.11
950,000	INEOS Finance Plc**	7.50%	15/04/2029	960,983	0.15
1,075,000	INEOS Quattro Finance 2 Plc**	9.63%	15/03/2029	1,143,131	0.18
600,000	Iron Mountain Inc**	4.50%	15/02/2031	542,104	0.08
455,000	Iron Mountain Inc**	4.88%	15/09/2029	429,116	0.07
1,595,000	Iron Mountain Inc**	5.25%	15/07/2030	1,517,245	0.24
395,000	Iron Mountain Inc**	5.63%	15/07/2032	375,426	0.06
1,335,000	ITT Holdings LLC**	6.50%	01/08/2029	1,210,552	0.19
1,115,000	Jaguar Land Rover Automotive Plc*	5.50%	15/07/2029	1,069,857	0.17
785,000	Jaguar Land Rover Automotive Plc*	5.88%	15/01/2028	770,319	0.12
895,000	Jane Street Group/JSG Finance Inc**	7.13%	30/04/2031	918,520	0.14
1,020,000	JELD-WEN Inc**	4.88%	15/12/2027	964,493	0.15
733,000	JSW Steel Ltd**	5.05%	05/04/2032	645,723	0.10
1,870,000	Kaiser Aluminum Corp**	4.50%	01/06/2031	1,658,051	0.26
1,315,000	KB Home**	7.25%	15/07/2030	1,356,376	0.21
400,000	Ken Garff Automotive LLC**	4.88%	15/09/2028	371,325	0.06
1,650,000	Kinetik Holdings LP**	5.88%	15/06/2030	1,626,959	0.26
920,000	Knife River Corp**	7.75%	01/05/2031	962,534	0.15
708,000	Kosmos Energy Ltd*	7.13%	04/04/2026	701,071	0.11
200,000	Latam Airlines Group SA**	13.38%	15/10/2029	230,034	0.04
1,315,000	LCM Investments Holdings II LLC**	4.88%	01/05/2029	1,231,084	0.20
620,000	LCM Investments Holdings II LLC**	8.25%	01/08/2031	647,515	0.10
1,020,000	Leeward Renewable Energy Operations LLC**	4.25%	01/07/2029	912,526	0.15
405,000	Legacy LifePoint Health LLC**	4.38%	15/02/2027	387,214	0.06
635,000	Level 3 Financing Inc**	4.50%	01/04/2030	348,316	0.05
700,000	Level 3 Financing Inc**	10.50%	15/05/2030	696,727	0.11
370,222	Level 3 Financing Inc**	11.00%	15/11/2029	379,312	0.06
200,000	Leviathan Bond Ltd*	6.75%	30/06/2030	178,994	0.03
440,000	LifePoint Health Inc**	5.38%	15/01/2029	387,103	0.06
1,240,000	LifePoint Health Inc**	9.88%	15/08/2030	1,323,916	0.21
955,000	LifePoint Health Inc**	10.00%	01/06/2032	977,598	0.15
35,000	Lindblad Expeditions Holdings Inc**	9.00%	15/05/2028	36,011	0.01

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued)</b>					
<b>United States Dollar (continued)</b>					
840,000	Lindblad Expeditions LLC**	6.75%	15/02/2027	830,129	0.13
1,305,000	Live Nation Entertainment Inc**	3.75%	15/01/2028	1,215,452	0.19
70,000	Live Nation Entertainment Inc**	4.75%	15/10/2027	67,132	0.01
35,000	Live Nation Entertainment Inc**	6.50%	15/05/2027	35,232	0.01
570,000	Live Nation Entertainment Inc 144A**	4.75%	15/10/2027	546,676	0.09
400,000	Longfor Group Holdings Ltd**	3.95%	16/09/2029	290,123	0.05
365,000	Macy's Retail Holdings LLC*	4.50%	15/12/2034	315,764	0.05
60,000	Macy's Retail Holdings LLC*	5.13%	15/01/2042	48,706	0.01
170,000	Macy's Retail Holdings LLC**	5.88%	01/04/2029	165,134	0.03
115,000	Macy's Retail Holdings LLC**	5.88%	15/03/2030	110,392	0.02
25,000	Macy's Retail Holdings LLC**	6.13%	15/03/2032	23,901	0.00
375,000	Madison IAQ LLC**	4.13%	30/06/2028	350,056	0.06
1,870,000	Madison IAQ LLC**	5.88%	30/06/2029	1,741,622	0.28
1,120,000	Manitowoc Co Inc**	9.00%	01/04/2026	1,121,165	0.18
861,000	MARB BondCo Plc*	3.95%	29/01/2031	716,187	0.11
255,000	Masterbrand Inc**	7.00%	15/07/2032	258,054	0.04
320,000	Mattamy Group Corp**	4.63%	01/03/2030	296,086	0.05
195,000	Mattamy Group Corp**	5.25%	15/12/2027	189,631	0.03
870,000	Mauser Packaging Solutions Holding Co**	7.88%	15/04/2027	888,480	0.14
1,565,000	Mauser Packaging Solutions Holding Co**	9.25%	15/04/2027	1,567,930	0.25
1,959,499	MC Brazil Downstream Trading Sarl**	7.25%	30/06/2031	1,738,099	0.28
1,250,000	McAfee Corp**	7.38%	15/02/2030	1,155,672	0.18
820,000	McGraw-Hill Education Inc**	5.75%	01/08/2028	791,490	0.13
50,000	McGraw-Hill Education Inc**	8.00%	01/08/2029	48,663	0.01
1,235,000	McGraw-Hill Education Inc 144A**	8.00%	01/08/2029	1,201,973	0.19
1,298,000	Medco Bell Pte Ltd**	6.38%	30/01/2027	1,276,696	0.20
1,375,000	Medline Borrower LP**	3.88%	01/04/2029	1,267,289	0.20
6,375,000	Medline Borrower LP**	5.25%	01/10/2029	6,088,774	0.96
575,000	Mersin Uluslararası Liman İşletmeciliği AS*	8.25%	15/11/2028	589,891	0.09
380,000	Midcontinent Communications/Midcontinent Finance Corp**	5.38%	15/08/2027	365,189	0.06
866,700	Millicom International Cellular SA*	6.25%	25/03/2029	834,987	0.13
2,864,000	Minerva Luxembourg SA*	4.38%	18/03/2031	2,364,272	0.37
795,000	Molina Healthcare Inc**	4.38%	15/06/2028	748,990	0.12
258,000	Movida Europe SA**	7.85%	11/04/2029	242,978	0.04
815,000	Mueller Water Products Inc**	4.00%	15/06/2029	746,995	0.12
145,000	Murphy Oil USA Inc**	3.75%	15/02/2031	127,840	0.02
395,000	Murphy Oil USA Inc*	4.75%	15/09/2029	374,752	0.06
790,000	Nabors Industries Inc**	7.38%	15/05/2027	804,197	0.13
365,000	Nabors Industries Inc**	9.13%	31/01/2030	378,427	0.06
145,000	Nabors Industries Ltd**	7.25%	15/01/2026	147,215	0.02

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued)</b>					
<b>United States Dollar (continued)</b>					
40,000	Nabors Industries Ltd**	7.50%	15/01/2028	38,206	0.01
175,000	NCL Corp Ltd**	5.88%	15/03/2026	173,133	0.03
1,235,000	NCL Corp Ltd**	5.88%	15/02/2027	1,219,811	0.19
1,000,000	NCL Corp Ltd**	8.13%	15/01/2029	1,048,518	0.17
345,000	NCL Finance Ltd**	6.13%	15/03/2028	340,969	0.05
1,040,000	Necessity Retail REIT Inc/American Finance Operating Partner LP**	4.50%	30/09/2028	916,082	0.14
2,320,000	Neptune Bidco US Inc**	9.29%	15/04/2029	2,228,870	0.35
210,000	Network i2i Ltd*	3.98%	29/12/2049	199,906	0.03
600,000	Network i2i Ltd*	5.65%	29/12/2049	596,757	0.09
290,000	New Fortress Energy Inc**	8.75%	15/03/2029	264,974	0.04
565,000	Newell Brands Inc**	5.70%	01/04/2026	558,550	0.09
315,000	NGL Energy Operating LLC/NGL Energy Finance Corp**	8.13%	15/02/2029	321,198	0.05
335,000	NGL Energy Operating LLC/NGL Energy Finance Corp**	8.38%	15/02/2032	340,424	0.05
1,270,000	Northern Oil & Gas Inc**	8.13%	01/03/2028	1,285,285	0.20
100,000	Northern Oil & Gas Inc**	8.75%	15/06/2031	105,053	0.02
480,000	Northriver Midstream Finance LP**	6.75%	15/07/2032	481,140	0.08
805,000	NOVA Chemicals Corp**	5.25%	01/06/2027	770,941	0.12
215,000	NOVA Chemicals Corp**	8.50%	15/11/2028	228,411	0.04
530,000	NOVA Chemicals Corp**	9.00%	15/02/2030	559,848	0.09
1,860,000	Novelis Corp**	4.75%	30/01/2030	1,727,335	0.27
350,000	NuStar Logistics LP*	6.00%	01/06/2026	349,685	0.06
585,000	Olympus Water US Holding Corp**	6.25%	01/10/2029	534,662	0.08
1,140,000	Olympus Water US Holding Corp**	7.13%	01/10/2027	1,145,658	0.18
760,000	Olympus Water US Holding Corp**	7.25%	15/06/2031	756,082	0.12
870,000	Olympus Water US Holding Corp**	9.75%	15/11/2028	921,522	0.15
260,000	OneMain Finance Corp*	3.50%	15/01/2027	243,827	0.04
365,000	OneMain Finance Corp*	5.38%	15/11/2029	342,598	0.05
210,000	OneMain Finance Corp*	6.63%	15/01/2028	210,953	0.03
130,000	OneMain Finance Corp**	7.13%	15/03/2026	132,203	0.02
45,000	OneMain Finance Corp*	9.00%	15/01/2029	47,518	0.01
1,685,000	Open Text Holdings Inc**	4.13%	15/02/2030	1,520,856	0.24
905,000	Open Text Holdings Inc**	4.13%	01/12/2031	797,263	0.13
1,967,000	Oztel Holdings SPC Ltd*	6.63%	24/04/2028	2,003,187	0.31
1,175,000	Pactiv Evergreen Group Issuer Inc/Pactiv Evergreen Group Issuer LLC**	4.00%	15/10/2027	1,101,644	0.17
1,040,000	Pactiv Evergreen Group Issuer LLC/Pactiv Evergreen Group Issuer Inc**	4.38%	15/10/2028	972,025	0.15
1,937,000	Pampa Energia SA*	7.50%	24/01/2027	1,877,538	0.29
905,000	Panther Escrow Issuer LLC**	7.13%	01/06/2031	916,045	0.14
100,000	Paramount Global**	6.25%	28/02/2057	81,618	0.01
85,000	Paramount Global**	6.38%	30/03/2062	75,145	0.01
1,710,000	Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer**	5.88%	01/10/2028	1,686,667	0.27

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued)</b>					
<b>United States Dollar (continued)</b>					
535,000	Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer**	7.00%	01/02/2030	541,824	0.09
1,460,000	Performance Food Group Inc**	4.25%	01/08/2029	1,330,109	0.21
290,000	Performance Food Group Inc**	5.50%	15/10/2027	283,897	0.05
40,000	Permian Resources Operating LLC**	5.88%	01/07/2029	39,413	0.00
1,530,000	Permian Resources Operating LLC**	7.00%	15/01/2032	1,572,780	0.25
2,070,000	Petrobras Global Finance BV*	6.50%	03/07/2033	2,062,871	0.33
670,000	Prairie Acquiror LP**	9.00%	01/08/2029	691,153	0.11
1,040,000	Prime Security Services Borrower LLC/Prime Finance Inc**	5.75%	15/04/2026	1,032,967	0.16
1,350,000	Prime Security Services Borrower LLC/Prime Finance Inc**	6.25%	15/01/2028	1,331,664	0.21
330,000	QNB Finansbank AS**	7.25%	21/05/2029	329,175	0.05
1,046,100	Rackspace Finance LLC**	3.50%	15/05/2028	451,131	0.07
912,000	ReNew Wind Energy AP2/ReNew Power Pvt Ltd other 9 Subsidiaries**	4.50%	14/07/2028	828,644	0.13
2,485,000	Resideo Funding Inc**	4.00%	01/09/2029	2,194,674	0.35
605,000	RHP Hotel Properties LP/RHP Finance Corp**	4.50%	15/02/2029	567,861	0.09
355,000	RHP Hotel Properties LP/RHP Finance Corp**	4.75%	15/10/2027	342,194	0.05
860,000	RHP Hotel Properties LP/RHP Finance Corp**	6.50%	01/04/2032	860,767	0.14
985,000	RHP Hotel Properties LP/RHP Finance Corp**	7.25%	15/07/2028	1,019,328	0.16
890,000	Ritchie Bros Holdings Inc**	6.75%	15/03/2028	907,170	0.14
1,130,000	Ritchie Bros Holdings Inc**	7.75%	15/03/2031	1,181,535	0.19
565,000	RLJ Lodging Trust LP**	3.75%	01/07/2026	537,735	0.09
635,000	RLJ Lodging Trust LP**	4.00%	15/09/2029	561,556	0.09
815,000	RLJ Lodging Trust LP 144A**	4.00%	15/09/2029	720,737	0.11
1,270,000	Rockcliff Energy II LLC**	5.50%	15/10/2029	1,189,631	0.19
210,000	Rockies Express Pipeline LLC**	4.80%	15/05/2030	194,064	0.03
595,000	Rockies Express Pipeline LLC**	6.88%	15/04/2040	569,191	0.09
535,000	Rockies Express Pipeline LLC**	7.50%	15/07/2038	549,831	0.09
1,190,000	Royal Caribbean Cruises Ltd**	5.50%	01/04/2028	1,175,629	0.18
570,000	Royal Caribbean Cruises Ltd**	6.25%	15/03/2032	575,145	0.09
515,000	Royal Caribbean Cruises Ltd**	8.25%	15/01/2029	544,125	0.09
953,434	Samarco Mineracao SA**	9.00%	30/06/2031	887,122	0.14
1,350,000	Sasol Financing USA LLC*	6.50%	27/09/2028	1,288,256	0.20
590,000	Sasol Financing USA LLC*	8.75%	03/05/2029	600,606	0.09
1,265,000	SCIL IV LLC/SCIL USA Holdings LLC**	5.38%	01/11/2026	1,224,555	0.19
520,000	Sealed Air Corp/Sealed Air Corp US**	7.25%	15/02/2031	536,040	0.08
1,755,000	SeaWorld Parks & Entertainment Inc**	5.25%	15/08/2029	1,659,482	0.26
1,125,000	Sensata Technologies BV**	4.00%	15/04/2029	1,033,808	0.16
855,000	Sensata Technologies BV**	5.88%	01/09/2030	837,838	0.13
560,000	Sensata Technologies Inc**	6.63%	15/07/2032	564,392	0.09
1,943,000	SEPLAT Energy Plc*	7.75%	01/04/2026	1,907,841	0.30
500,000	Shea Homes LP/Shea Homes Funding Corp**	4.75%	15/02/2028	473,165	0.07



## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,015,000	Shea Homes LP/Shea Homes Funding Corp**	4.75%	01/04/2029	947,694	0.15
211,000	Shelf Drilling Holdings Ltd**	9.63%	15/04/2029	202,030	0.03
1,298,000	SierraCol Energy Andina LLC**	6.00%	15/06/2028	1,161,283	0.18
400,000	Sirius XM Radio Inc**	3.88%	01/09/2031	326,828	0.05
425,000	Sirius XM Radio Inc**	4.00%	15/07/2028	384,305	0.06
1,100,000	Sirius XM Radio Inc**	5.50%	01/07/2029	1,034,130	0.16
440,000	Sisecam UK Plc**	8.63%	02/05/2032	448,255	0.07
875,000	Sitio Royalties Operating Partnership LP/Sitio Finance Corp**	7.88%	01/11/2028	905,407	0.14
2,420,000	Six Flags Entertainment Corp**	7.25%	15/05/2031	2,465,561	0.39
490,000	Six Flags Entertainment Corp/Six Flags Theme Parks Inc**	6.63%	01/05/2032	498,264	0.08
530,000	SNF Group SACA**	3.13%	15/03/2027	488,089	0.08
45,000	SNF Group SACA**	3.38%	15/03/2030	38,854	0.01
515,000	Solaris Midstream Holdings LLC**	7.63%	01/04/2026	517,219	0.08
1,035,000	SPX FLOW Inc**	8.75%	01/04/2030	1,063,639	0.17
865,000	Standard Industries Inc**	3.38%	15/01/2031	729,732	0.11
285,000	Standard Industries Inc**	4.38%	15/07/2030	257,740	0.04
1,080,000	Standard Industries Inc**	5.00%	15/02/2027	1,050,805	0.17
1,460,000	Star Parent Inc**	9.00%	01/10/2030	1,534,674	0.24
1,245,000	Starwood Property Trust Inc**	4.38%	15/01/2027	1,180,013	0.19
1,095,000	Starwood Property Trust Inc**	7.25%	01/04/2029	1,108,109	0.17
400,000	Stillwater Mining Co*	4.00%	16/11/2026	366,000	0.06
440,000	Summit Materials LLC/Summit Materials Finance Corp**	5.25%	15/01/2029	424,647	0.07
720,000	Summit Materials LLC/Summit Materials Finance Corp**	7.25%	15/01/2031	746,420	0.12
1,810,000	Sunrise FinCo I BV**	4.88%	15/07/2031	1,644,946	0.26
1,855,000	Surgery Center Holdings Inc**	7.25%	15/04/2032	1,876,119	0.30
2,050,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	6.00%	31/12/2030	1,911,266	0.30
525,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	7.38%	15/02/2029	527,962	0.08
1,190,000	Taylor Morrison Communities Inc**	5.13%	01/08/2030	1,140,959	0.18
910,000	Taylor Morrison Communities Inc**	6.63%	15/07/2027	905,568	0.15
308,225	Team Health Holdings Inc**	13.50%	30/06/2028	342,515	0.05
210,000	Telecom Italia Capital SA**	6.00%	30/09/2034	198,996	0.03
90,000	Telecom Italia Capital SA**	7.20%	18/07/2036	86,465	0.01
170,000	Telecom Italia Capital SA**	7.72%	04/06/2038	166,049	0.03
265,000	Telecom Italia Capital SA 144A**	7.20%	18/07/2036	273,541	0.04
810,000	Telecomunicaciones Digitales SA**	4.50%	30/01/2030	720,888	0.11
360,000	Tenet Healthcare Corp**	4.25%	01/06/2029	335,548	0.05
1,450,000	Tenet Healthcare Corp**	6.13%	01/10/2028	1,443,844	0.23
410,000	Tenet Healthcare Corp**	6.13%	15/06/2030	407,744	0.06
1,885,000	Tenet Healthcare Corp**	6.75%	15/05/2031	1,914,854	0.30
1,265,000	TerraForm Power Operating LLC**	5.00%	31/01/2028	1,209,541	0.19

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,136,000	Teva Pharmaceutical Finance Netherlands III BV*	4.10%	01/10/2046	794,660	0.13
1,014,000	Teva Pharmaceutical Finance Netherlands III BV*	5.13%	09/05/2029	976,298	0.15
1,000,000	TK Elevator Holdco GmbH**	7.63%	15/07/2028	993,417	0.16
980,000	TK Elevator US Newco Inc**	5.25%	15/07/2027	951,081	0.15
1,315,000	TMS International Corp**	6.25%	15/04/2029	1,208,249	0.19
870,000	TransDigm Inc*	4.63%	15/01/2029	812,492	0.13
935,000	TransDigm Inc**	6.38%	01/03/2029	940,884	0.15
950,000	TransDigm Inc**	6.63%	01/03/2032	960,744	0.15
1,515,000	TransDigm Inc**	6.75%	15/08/2028	1,535,413	0.24
2,655,000	TransDigm Inc**	6.88%	15/12/2030	2,712,600	0.43
1,065,000	TreeHouse Foods Inc*	4.00%	01/09/2028	957,600	0.15
40,000	Tri Pointe Homes Inc*	5.25%	01/06/2027	39,063	0.01
1,020,000	Tri Pointe Homes Inc*	5.70%	15/06/2028	1,002,186	0.16
708,000	Trident Energy Finance Plc**	12.50%	30/11/2029	729,169	0.12
1,195,000	Trident TPI Holdings Inc**	12.75%	31/12/2028	1,306,679	0.21
535,000	Trivium Packaging Finance BV*	5.50%	15/08/2026	524,761	0.08
1,005,000	Trivium Packaging Finance BV*	8.50%	15/08/2027	998,539	0.16
385,000	TTM Technologies Inc**	4.00%	01/03/2029	353,728	0.06
721,000	Tullow Oil Plc*	10.25%	15/05/2026	685,102	0.11
300,000	Turk Telekomunikasyon AS*	7.38%	20/05/2029	301,303	0.05
400,000	Turkcell Iletisim Hizmetleri AS*	5.80%	11/04/2028	385,159	0.06
269,000	Turkiye Garanti Bankasi AS*	8.38%	28/02/2034	268,655	0.04
327,000	Turkiye Vakiflar Bankasi TAO*	9.00%	12/10/2028	341,108	0.06
336,000	Turkiye Vakiflar Bankasi TAO**	10.12%	29/12/2049	340,993	0.06
2,140,000	UKG Inc**	6.88%	01/02/2031	2,168,333	0.34
575,000	United Airlines Inc**	4.38%	15/04/2026	556,121	0.08
1,420,000	United Airlines Inc**	4.63%	15/04/2029	1,323,618	0.21
660,000	United Rentals North America Inc*	3.75%	15/01/2032	574,848	0.09
210,000	United Rentals North America Inc*	4.00%	15/07/2030	190,194	0.03
390,000	United Rentals North America Inc*	5.25%	15/01/2030	378,265	0.06
1,600,000	United Rentals North America Inc**	6.13%	15/03/2034	1,596,164	0.25
380,000	Uniti Group LP/Uniti Group Finance Inc/CSL Capital LLC**	4.75%	15/04/2028	311,154	0.05
540,000	Uniti Group LP/Uniti Group Finance Inc/CSL Capital LLC**	10.50%	15/02/2028	529,391	0.08
950,000	US Acute Care Solutions LLC**	9.75%	15/05/2029	936,737	0.15
785,000	US Foods Inc**	4.75%	15/02/2029	745,216	0.12
565,000	US Foods Inc**	6.88%	15/09/2028	578,372	0.09
1,035,000	US Foods Inc**	7.25%	15/01/2032	1,075,409	0.17
905,000	USI Inc**	7.50%	15/01/2032	920,289	0.14
845,000	Valaris Ltd**	8.38%	30/04/2030	875,486	0.14
200,000	Vanke Real Estate Hong Kong Co Ltd*	3.98%	09/11/2027	126,961	0.02

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued)</b>					
<b>United States Dollar (continued)</b>					
461,540	Vedanta Resources Finance II Plc**	13.88%	21/01/2027	456,848	0.07
462,000	Vedanta Resources Finance II Plc**	13.88%	09/12/2028	445,101	0.07
855,000	Venture Global LNG Inc**	8.13%	01/06/2028	881,511	0.14
490,000	Venture Global LNG Inc**	8.38%	01/06/2031	508,608	0.08
860,000	Venture Global LNG Inc**	9.50%	01/02/2029	942,320	0.15
260,000	Venture Global LNG Inc**	9.88%	01/02/2032	283,153	0.04
1,295,000	Verde Purchaser LLC**	10.50%	30/11/2030	1,370,309	0.22
1,060,000	Vibrantz Technologies Inc**	9.00%	15/02/2030	971,458	0.15
605,000	Viking Cruises Ltd**	5.88%	15/09/2027	599,119	0.10
515,000	Viking Cruises Ltd**	7.00%	15/02/2029	518,132	0.08
495,000	Viking Cruises Ltd**	9.13%	15/07/2031	536,518	0.09
1,125,000	Viking Ocean Cruises Ship VII Ltd**	5.63%	15/02/2029	1,101,293	0.17
1,235,000	Virgin Media Secured Finance Plc*	5.50%	15/05/2029	1,129,970	0.18
635,000	VistaJet Malta Finance Plc/Vista Management Holding Inc**	6.38%	01/02/2030	499,661	0.08
335,000	Vistra Operations Co LLC**	4.38%	01/05/2029	312,154	0.05
355,000	Vistra Operations Co LLC**	5.63%	15/02/2027	349,304	0.05
1,455,000	Vistra Operations Co LLC**	6.88%	15/04/2032	1,478,188	0.23
2,560,000	Vistra Operations Co LLC**	7.75%	15/10/2031	2,667,970	0.42
2,140,000	VM Consolidated Inc**	5.50%	15/04/2029	2,043,029	0.32
301,000	VTR Finance NV**	6.38%	15/07/2028	262,641	0.04
1,290,000	Wand NewCo 3 Inc**	7.63%	30/01/2032	1,333,392	0.21
360,000	WE Soda Investments Holding Plc**	9.50%	06/10/2028	369,495	0.06
655,000	WESCO Distribution Inc**	6.38%	15/03/2029	658,186	0.10
540,000	WESCO Distribution Inc**	6.63%	15/03/2032	546,359	0.09
630,000	White Cap Buyer LLC**	6.88%	15/10/2028	608,480	0.10
840,000	White Cap Parent LLC**	8.25%	15/03/2026	840,750	0.13
445,000	Williams Scotsman Inc**	6.63%	15/06/2029	448,911	0.07
1,090,000	Williams Scotsman Inc**	7.38%	01/10/2031	1,122,409	0.18
1,615,000	Windsor Holdings III LLC**	8.50%	15/06/2030	1,687,573	0.27
945,000	WMG Acquisition Corp**	3.75%	01/12/2029	857,631	0.14
615,000	WMG Acquisition Corp**	3.88%	15/07/2030	549,616	0.09
1,415,000	WR Grace Holdings LLC**	5.63%	15/08/2029	1,305,692	0.21
1,395,000	WR Grace Holdings LLC**	7.38%	01/03/2031	1,415,414	0.22
1,235,000	Wrangler Holdco Corp**	6.63%	01/04/2032	1,230,527	0.19
2,095,000	XHR LP**	4.88%	01/06/2029	1,965,243	0.31
516,000	XP Inc*	6.75%	02/07/2029	512,775	0.08
370,000	XPO Inc**	7.13%	01/06/2031	378,368	0.06
2,685,000	XPO Inc**	7.13%	01/02/2032	2,754,421	0.44
851,000	Yapi ve Kredi Bankasi AS**	9.25%	16/10/2028	904,099	0.14
450,000	Yapi ve Kredi Bankasi AS**	9.25%	17/01/2034	461,858	0.07

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 94.44% (31 December 2023: 95.40%) (continued)</b>					
<b>United States Dollar (continued)</b>					
260,000	Yapi ve Kredi Bankasi AS**	9.74%	29/12/2049	261,072	0.04
400,000	Yinson Boronia Production BV*	8.95%	31/07/2042	404,200	0.07
500,000	YPF SA*	6.95%	21/07/2027	453,193	0.07
500,000	YPF SA**	7.00%	15/12/2047	352,704	0.06
500,000	YPF SA*	8.50%	27/06/2029	465,364	0.07
1,228,000	YPF SA**	9.50%	17/01/2031	1,248,743	0.20
485,000	Zayo Group Holdings Inc**	4.00%	01/03/2027	388,483	0.06
275,000	Zayo Group Holdings Inc**	6.13%	01/03/2028	184,453	0.03
1,350,000	Zebra Technologies Corp**	6.50%	01/06/2032	1,366,206	0.21
685,000	ZF North America Capital Inc**	6.75%	23/04/2030	698,276	0.11
550,000	ZF North America Capital Inc**	6.88%	23/04/2032	568,964	0.09
1,510,000	Ziff Davis Inc**	4.63%	15/10/2030	1,366,762	0.22
330,000	Ziggo Bond Co BV*	5.13%	28/02/2030	280,898	0.04
1,385,000	Ziggo BV*	4.88%	15/01/2030	1,233,527	0.20
<b>Total United States Dollar</b>				<b>443,046,823</b>	<b>69.90</b>
<b>Total Corporate Bonds</b>				<b>598,637,465</b>	<b>94.44</b>
<b>Term Loans^ 0.85% (31 December 2023: 0.00%)</b>					
<b>United States Dollar</b>					
562,111	Aveanna Healthcare LLC	9.20%	17/07/2028	539,630	0.08
92,302	Calpine Corp	0.00%	31/01/2031	92,142	0.01
255,000	Cornerstone Building Brands Inc	9.83%	15/05/2031	253,938	0.04
745,000	Cotiviti Inc	15.25%	01/05/2031	742,363	0.12
555,000	Level 3 Financing Inc	0.00%	15/04/2030	541,680	0.09
194,509	Neptune BidCo US Inc	10.41%	11/04/2029	183,568	0.03
359,100	Prairie ECI Acquiror LP	10.09%	01/08/2029	359,775	0.06
219,839	Rackspace Finance LLC	11.69%	15/05/2028	223,275	0.04
1,062,338	Star Parent Inc	9.08%	27/09/2030	1,062,757	0.17
460,000	Truist Insurance Holdings LLC	10.08%	06/05/2032	470,350	0.07
180,000	Verde Purchaser LLC	9.83%	30/11/2030	180,067	0.03
685,000	VS Buyer LLC	8.58%	12/04/2031	687,569	0.11
<b>Total Term Loans †</b>				<b>5,337,114</b>	<b>0.85</b>
<b>Repurchase Agreements 1.18% (31 December 2023: 0.00%)</b>					
<b>United States Dollar</b>					
7,500,000	State Street Bank and Trust Co, repurchase value US\$ 7,503,306^	5.29%	01/07/2024	7,500,000	1.18
<b>Total Repurchase Agreements †</b>				<b>7,500,000</b>	<b>1.18</b>
<b>Total Investments</b>				<b>611,474,579</b>	<b>96.47</b>

^ Collateralised by US Treasury Notes/Bonds valued at US\$ 7,650,103 in total.

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 0.35% (31 December 2023: 2.14%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
€ 3,459,549	US\$ 3,699,961	18/07/2024	UBS AG	3	10,644	0.00
£ 267,965	US\$ 336,448	18/07/2024	UBS AG	1	2,319	0.00
US\$ 25,847,475	€ 23,992,556	18/07/2024	Goldman Sachs International	2	113,804	0.03
US\$ 112,796,727	€ 104,512,869	18/07/2024	UBS AG	5	699,469	0.11
US\$ 5,297,580	€ 4,928,898	18/07/2024	Westpac Banking Corp	1	10,997	0.00
<i>AUD Hedged Classes</i>						
AUD 52,838	US\$ 35,100	18/07/2024	Goldman Sachs International	3	203	0.00
AUD 4,459,668	US\$ 2,955,755	18/07/2024	Westpac Banking Corp	7	23,895	0.00
US\$ 7,694	AUD 11,486	18/07/2024	Westpac Banking Corp	2	20	0.00
<i>CHF Hedged Classes</i>						
CHF 86,998,423	US\$ 96,284,065	18/07/2024	UBS AG	4	721,989	0.11
CHF 1,182,790	US\$ 1,313,445	18/07/2024	Westpac Banking Corp	24	5,404	0.00
US\$ 1,481,221	CHF 1,320,531	18/07/2024	Westpac Banking Corp	25	8,785	0.00
<i>EUR Hedged Classes</i>						
€ 108,777,841	US\$ 116,363,410	18/07/2024	UBS AG	2	308,324	0.06
€ 1,219	US\$ 1,304	18/07/2024	Westpac Banking Corp	9	3	0.00
US\$ 494,496	€ 460,866	18/07/2024	UBS AG	1	186	0.00
US\$ 2,219,404	€ 2,053,842	18/07/2024	Westpac Banking Corp	46	16,517	0.00
<i>GBP Hedged Classes</i>						
£ 192,052	US\$ 240,188	18/07/2024	Goldman Sachs International	1	2,609	0.00
£ 18,237,800	US\$ 22,789,864	18/07/2024	UBS AG	2	266,774	0.04
£ 226,834	US\$ 282,843	18/07/2024	Westpac Banking Corp	16	3,925	0.00
US\$ 401,986	£ 316,101	18/07/2024	Westpac Banking Corp	29	2,362	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>2,198,229</b>	<b>0.35</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>613,672,808</b>	<b>96.82</b>

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (0.08%) (31 December 2023: (1.21%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
€ 8,635,692	US\$ 9,370,027	18/07/2024	UBS AG	2	(107,652)	(0.02)
£ 3,075,622	US\$ 3,917,583	18/07/2024	UBS AG	1	(29,312)	(0.01)
US\$ 1,993,134	£ 1,588,508	18/07/2024	Goldman Sachs International	2	(15,094)	(0.00)
US\$ 26,044,963	£ 20,755,412	18/07/2024	UBS AG	3	(194,495)	(0.03)
US\$ 1,716,376	£ 1,367,247	18/07/2024	Westpac Banking Corp	1	(12,128)	(0.00)
US\$ 992,610	€ 927,167	18/07/2024	Westpac Banking Corp	1	(1,840)	(0.00)

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (0.08%) (31 December 2023: (1.21%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
US\$ 1,044	AUD 1,594	18/07/2024	Goldman Sachs International	2	(21)	(0.00)
US\$ 309	AUD 472	18/07/2024	UBS AG	1	(6)	(0.00)
US\$ 20,157	AUD 30,302	18/07/2024	Westpac Banking Corp	6	(88)	(0.00)
<i>CHF Hedged Classes</i>						
CHF 108,301	US\$ 121,565	18/07/2024	Westpac Banking Corp	12	(807)	(0.00)
US\$ 508,064	CHF 460,246	18/07/2024	UBS AG	1	(5,125)	(0.00)
US\$ 3,669,470	CHF 3,311,523	18/07/2024	Westpac Banking Corp	40	(22,987)	(0.00)
<i>EUR Hedged Classes</i>						
€ 1,622,619	US\$ 1,745,325	18/07/2024	Goldman Sachs International	2	(4,954)	(0.00)
€ 1,304,336	US\$ 1,420,320	18/07/2024	Westpac Banking Corp	28	(21,334)	(0.00)
US\$ 1,211,403	€ 1,133,051	18/07/2024	Goldman Sachs International	2	(3,873)	(0.00)
US\$ 23,969,870	€ 22,407,307	18/07/2024	UBS AG	2	(63,512)	(0.02)
US\$ 820,819	€ 767,305	18/07/2024	Westpac Banking Corp	20	(2,166)	(0.00)
<i>GBP Hedged Classes</i>						
£ 237,082	US\$ 300,996	18/07/2024	Westpac Banking Corp	17	(1,274)	(0.00)
US\$ 300,857	£ 241,361	18/07/2024	Goldman Sachs International	2	(4,277)	(0.00)
US\$ 361,586	£ 289,149	18/07/2024	Westpac Banking Corp	26	(3,962)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(494,907)</b>	<b>(0.08)</b>

### Futures Contracts (0.01%) (31 December 2023: (0.00%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
88	US Treasury 5-Year Note (CBT) Future September 2024	(37,813)	(0.01)
<b>Total Unrealised Loss on Futures Contracts <sup>‡</sup></b>		<b>(37,813)</b>	<b>(0.01)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(532,720)</b>	<b>(0.09)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>613,140,088</b>	<b>96.73</b>
<b>Other Net Assets</b>	<b>20,738,528</b>	<b>3.27</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>633,878,616</b>	<b>100.00</b>

<sup>∧</sup> Term loans showing a 0.00% coupon rate may not have settled as at 30 June 2024 and thus do not have an interest rate in effect. Interest rates do not take effect until settlement.

## Global High Yield SDG Engagement - Schedule of Investments (Continued)

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	164,736,307	25.64
** Transferable securities and/or money market instruments dealt in on a regulated market	431,233,085	67.12
† Other transferable securities and/or money market instruments	15,505,187	2.41
± Financial derivative instruments traded on a regulated market	(37,813)	(0.01)
∞ Financial derivative instruments that are traded OTC	1,703,322	0.27
<b>Total Investments</b>	<b>613,140,088</b>	<b>95.43</b>

## Global Investment Grade Credit - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 95.60% (31 December 2023: 93.78%)</b>					
<b>Canadian Dollar</b>					
455,000	Bell Telephone Co of Canada or Bell Canada†	2.50%	14/05/2030	294,818	0.34
195,000	Bell Telephone Co of Canada or Bell Canada†	4.45%	27/02/2047	123,834	0.14
455,000	Canadian Pacific Railway Co†	2.54%	28/02/2028	312,388	0.36
455,000	Enbridge Inc†	4.24%	27/08/2042	285,542	0.32
410,000	TELUS Corp†	2.75%	08/07/2026	288,821	0.33
325,000	TELUS Corp†	4.40%	01/04/2043	205,963	0.23
620,000	Thomson Reuters Corp†	2.24%	14/05/2025	442,953	0.50
<b>Total Canadian Dollar</b>				<b>1,954,319</b>	<b>2.22</b>
<b>Euro</b>					
300,000	Achmea BV*	5.63%	02/11/2044	323,303	0.37
100,000	AIB Group Plc*	2.88%	30/05/2031	103,968	0.12
100,000	Allianz SE*	5.82%	25/07/2053	117,544	0.13
139,000	American Tower Corp*	0.88%	21/05/2029	129,541	0.15
150,000	American Tower Corp*	0.95%	05/10/2030	134,398	0.15
100,000	American Tower Corp*	4.13%	16/05/2027	108,237	0.12
150,000	Anheuser-Busch InBev SA*	3.75%	22/03/2037	160,132	0.18
255,000	Aroundtown Finance Sarl*	7.13%	29/12/2049	205,101	0.23
200,000	Aroundtown SA*	1.45%	09/07/2028	182,985	0.21
300,000	AT&T Inc*	2.45%	15/03/2035	280,970	0.32
190,000	Athene Global Funding*	0.83%	08/01/2027	189,052	0.22
157,000	AusNet Services Holdings Pty Ltd*	1.63%	11/03/2081	156,778	0.18
500,000	Balder Finland OYJ*	2.00%	18/01/2031	433,819	0.49
200,000	Banco BPM SpA*	4.88%	17/01/2030	219,346	0.25
100,000	Banco Santander SA*	4.88%	18/10/2031	113,318	0.13
150,000	Bank of America Corp*	1.95%	27/10/2026	156,991	0.18
100,000	Banque Federative du Credit Mutuel SA*	4.38%	02/05/2030	109,585	0.12
100,000	Barclays Plc*	4.92%	08/08/2030	111,580	0.13
200,000	Barclays Plc*	4.97%	31/05/2036	215,398	0.25
300,000	Bayerische Landesbank*	1.38%	22/11/2032	282,220	0.32
251,000	Becton Dickinson & Co*	3.83%	07/06/2032	270,613	0.31
200,000	BNP Paribas SA*	4.10%	13/02/2034	215,912	0.25
100,000	BP Capital Markets Plc*	1.10%	15/11/2034	82,704	0.09
200,000	Citycon Treasury BV*	6.50%	08/03/2029	214,836	0.24
300,000	Commerzbank AG*	4.88%	16/10/2034	320,804	0.37
400,000	Crelan SA*	5.25%	23/01/2032	448,031	0.51
100,000	Crelan SA*	5.38%	30/04/2035	108,531	0.12
310,000	Digital Dutch Finco BV†	1.25%	01/02/2031	277,163	0.32
322,000	Discovery Communications LLC*	1.90%	19/03/2027	328,286	0.37



## Global Investment Grade Credit - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 95.60% (31 December 2023: 93.78%) (continued)</b>					
<b>Euro (continued)</b>					
154,000	DSM BV*	3.63%	02/07/2034	163,697	0.19
100,000	Duke Energy Corp*	3.85%	15/06/2034	103,828	0.12
200,000	El Corte Ingles SA*	4.25%	26/06/2031	214,423	0.24
100,000	Electricite de France SA*	4.75%	12/10/2034	112,655	0.13
300,000	Electricite de France SA*	4.75%	17/06/2044	322,180	0.37
300,000	Engie SA*	5.13%	29/12/2049	319,655	0.36
466,000	Grand City Properties Finance Sarl*	6.13%	29/12/2049	400,131	0.46
230,000	Heimstaden Bostad AB*	1.13%	21/01/2026	225,316	0.26
200,000	Heimstaden Bostad Treasury BV*	0.75%	06/09/2029	160,075	0.18
400,000	Heimstaden Bostad Treasury BV*	1.00%	13/04/2028	350,608	0.40
740,000	Heimstaden Bostad Treasury BV*	1.38%	24/07/2028	648,095	0.74
300,000	Islandsbanki HF*	4.63%	27/03/2028	324,462	0.37
400,000	JPMorgan Chase & Co*	3.76%	21/03/2034	426,089	0.49
100,000	K+S AG*	4.25%	19/06/2029	107,010	0.12
100,000	Landsbankinn HF*	5.00%	13/05/2028	109,754	0.12
100,000	Linde Plc*	3.63%	12/06/2034	107,811	0.12
200,000	Lloyds Banking Group Plc*	3.88%	14/05/2032	213,890	0.24
181,000	Medtronic Inc*	4.15%	15/10/2053	196,860	0.22
95,000	Metropolitan Life Global Funding I*	4.00%	05/04/2028	103,765	0.12
356,000	Molson Coors Beverage Co*	3.80%	15/06/2032	383,509	0.44
200,000	Morgan Stanley*	3.96%	21/03/2035	213,124	0.24
200,000	MSD Netherlands Capital BV*	3.75%	30/05/2054	208,423	0.24
160,000	National Grid North America Inc*	4.67%	12/09/2033	178,359	0.20
186,000	National Grid Plc*	2.95%	30/03/2030	190,486	0.22
483,000	Nationwide Building Society*	2.00%	25/07/2029	516,962	0.59
249,000	NatWest Group Plc*	0.67%	14/09/2029	234,622	0.27
400,000	Norddeutsche Landesbank-Girozentrale*	5.63%	23/08/2034	426,083	0.49
175,000	Procter & Gamble Co*	3.25%	02/08/2031	188,212	0.21
119,000	Prologis International Funding II SA*	4.38%	01/07/2036	127,144	0.14
243,000	PVH Corp*	4.13%	16/07/2029	259,616	0.30
600,000	Schaeffler AG*	4.50%	28/03/2030	636,629	0.73
831,000	Southern Co*	1.88%	15/09/2081	795,332	0.91
200,000	Swisscom Finance BV*	3.63%	29/11/2036	212,761	0.24
295,000	Timken Co*	4.13%	23/05/2034	308,198	0.35
100,000	Toyota Finance Australia Ltd*	3.39%	18/03/2030	106,442	0.12
365,000	UBS Group AG*	2.13%	13/10/2026	382,285	0.44
200,000	UBS Group AG*	4.75%	17/03/2032	224,254	0.26
200,000	UniCredit SpA*	4.20%	11/06/2034	210,231	0.24
392,000	Verizon Communications Inc*	0.75%	22/03/2032	341,065	0.39

## Global Investment Grade Credit - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 95.60% (31 December 2023: 93.78%) (continued)</b>					
<b>Euro (continued)</b>					
200,000	Verizon Communications Inc <sup>*</sup>	3.75%	28/02/2036	212,041	0.24
116,000	Verizon Communications Inc <sup>*</sup>	4.25%	31/10/2030	128,831	0.15
200,000	Virgin Money UK Plc <sup>*</sup>	4.00%	18/03/2028	214,777	0.24
200,000	Volkswagen Leasing GmbH <sup>*</sup>	3.63%	11/10/2026	214,222	0.24
500,000	Warnermedia Holdings Inc <sup>*</sup>	4.69%	17/05/2033	533,322	0.61
<b>Total Euro</b>				<b>18,058,380</b>	<b>20.58</b>
<b>Pound Sterling</b>					
400,000	AA Bond Co Ltd <sup>*</sup>	3.25%	31/07/2028	447,223	0.51
784,000	AA Bond Co Ltd <sup>*</sup>	6.85%	31/07/2031	996,960	1.14
150,000	Admiral Group Plc <sup>*</sup>	8.50%	06/01/2034	210,334	0.24
100,000	Aroundtown SA <sup>*</sup>	3.00%	16/10/2029	100,905	0.11
131,000	Barclays Plc <sup>*</sup>	5.85%	21/03/2035	165,660	0.19
180,000	Blackstone Property Partners Europe Holdings Sarl <sup>**</sup>	2.63%	20/10/2028	198,850	0.23
100,000	Blackstone Property Partners Europe Holdings Sarl <sup>*</sup>	4.88%	29/04/2032	114,195	0.13
600,000	BPCE SA <sup>*</sup>	5.38%	22/10/2031	752,740	0.86
100,000	British Telecommunications Plc <sup>*</sup>	5.75%	13/02/2041	124,421	0.14
113,000	Burberry Group Plc <sup>*</sup>	5.75%	20/06/2030	142,496	0.16
600,000	Centrica Plc <sup>*</sup>	6.50%	21/05/2055	767,209	0.87
300,000	Coventry Building Society <sup>*</sup>	5.88%	12/03/2030	381,123	0.43
100,000	Electricite de France SA <sup>*</sup>	6.00%	29/12/2049	123,467	0.14
130,000	Holcim Sterling Finance Netherlands BV <sup>*</sup>	2.25%	04/04/2034	125,220	0.14
500,000	Intesa Sanpaolo SpA <sup>*</sup>	5.15%	10/06/2030	584,491	0.67
200,000	KBC Group NV <sup>*</sup>	6.15%	19/03/2034	253,013	0.29
100,000	Motability Operations Group Plc <sup>*</sup>	5.75%	17/06/2051	129,959	0.15
100,000	National Grid Electricity Distribution South West Plc <sup>*</sup>	5.82%	31/07/2041	127,303	0.15
103,000	Orsted AS <sup>*</sup>	5.13%	13/09/2034	127,698	0.15
300,000	OSB Group Plc <sup>*</sup>	8.88%	16/01/2030	403,880	0.46
100,000	Pension Insurance Corp Plc <sup>*</sup>	6.88%	15/11/2034	125,502	0.14
300,000	Pension Insurance Corp Plc <sup>*</sup>	8.00%	13/11/2033	405,853	0.46
165,000	Phoenix Group Holdings Plc <sup>*</sup>	5.63%	28/04/2031	197,665	0.23
200,000	Rothesay Life Plc <sup>*</sup>	7.02%	10/12/2034	252,843	0.29
200,000	Rothesay Life Plc <sup>*</sup>	7.73%	16/05/2033	266,670	0.30
468,000	Schroders Plc <sup>*</sup>	6.35%	18/07/2034	594,616	0.68
200,000	Severn Trent Utilities Finance Plc <sup>*</sup>	4.88%	24/01/2042	225,764	0.26
313,000	SW Finance I Plc <sup>*</sup>	7.00%	16/04/2040	372,739	0.42
235,000	SW Finance I Plc <sup>*</sup>	7.38%	12/12/2041	289,702	0.33
400,000	Traton Finance Luxembourg SA <sup>*</sup>	5.63%	16/01/2029	504,209	0.57
<b>Total Pound Sterling</b>				<b>9,512,710</b>	<b>10.84</b>

## Global Investment Grade Credit - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 95.60% (31 December 2023: 93.78%) (continued)</b>					
<b>United States Dollar</b>					
490,000	AbbVie Inc*	4.05%	21/11/2039	425,847	0.49
335,000	AbbVie Inc*	5.05%	15/03/2034	334,147	0.38
130,000	AbbVie Inc*	5.40%	15/03/2054	128,641	0.15
305,000	Adobe Inc**	4.95%	04/04/2034	303,756	0.35
350,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust*	1.75%	30/01/2026	329,839	0.38
385,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust*	3.00%	29/10/2028	350,011	0.40
210,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust*	3.30%	30/01/2032	180,500	0.21
230,000	Air Lease Corp*	3.38%	01/07/2025	224,807	0.26
305,000	Air Lease Corp*	4.63%	01/10/2028	295,883	0.34
310,000	Air Lease Corp*	5.10%	01/03/2029	306,829	0.35
440,000	Algonquin Power & Utilities Corp**	5.37%	15/06/2026	438,081	0.50
215,000	American Express Co**	5.65%	23/04/2027	215,908	0.25
180,000	American Express Co**	6.49%	30/10/2031	191,961	0.22
235,000	American International Group Inc*	4.75%	01/04/2048	207,336	0.24
400,000	Amgen Inc**	2.80%	15/08/2041	281,399	0.32
250,000	Amgen Inc**	4.40%	01/05/2045	210,537	0.24
545,000	Amgen Inc**	5.15%	02/03/2028	545,019	0.62
130,000	Amgen Inc**	5.75%	02/03/2063	127,423	0.14
695,000	Anheuser-Busch InBev Worldwide Inc*	5.45%	23/01/2039	704,940	0.80
280,000	Aon North America Inc*	5.75%	01/03/2054	274,101	0.31
255,000	Apple Inc**	2.38%	08/02/2041	176,213	0.20
330,000	Applied Materials Inc**	4.80%	15/06/2029	329,605	0.38
155,000	Ares Capital Corp*	5.95%	15/07/2029	152,416	0.17
315,000	AT&T Inc*	3.50%	01/06/2041	240,811	0.27
190,000	AT&T Inc**	3.50%	15/09/2053	129,080	0.15
405,000	Athene Global Funding**	1.61%	29/06/2026	375,146	0.43
160,000	Baker Hughes Holdings LLC/Baker Hughes Co-Obligor Inc**	4.08%	15/12/2047	128,075	0.15
600,000	Banco Santander SA*	5.55%	14/03/2028	599,073	0.68
200,000	Banco Santander SA*	6.35%	14/03/2034	200,258	0.23
275,000	Barclays Plc*	4.97%	16/05/2029	269,255	0.31
125,000	Bell Telephone Co of Canada or Bell Canada*	5.10%	11/05/2033	122,633	0.14
500,000	BNP Paribas SA**	2.22%	09/06/2026	483,421	0.55
275,000	BNP Paribas SA**	4.25%	15/10/2024	273,562	0.31
185,000	Boeing Co*	3.63%	01/02/2031	161,995	0.18
260,000	Boeing Co*	5.71%	01/05/2040	239,847	0.27
330,000	Boeing Co*	5.81%	01/05/2050	297,614	0.34
160,000	Boeing Co*	5.93%	01/05/2060	143,147	0.16
305,000	Bristol-Myers Squibb Co*	5.10%	22/02/2031	306,253	0.35
185,000	Bristol-Myers Squibb Co*	5.65%	22/02/2064	180,859	0.21

## Global Investment Grade Credit - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 95.60% (31 December 2023: 93.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
335,000	Capital One Financial Corp <sup>*</sup>	4.20%	29/10/2025	328,238	0.37
455,000	Capital One Financial Corp <sup>**</sup>	7.62%	30/10/2031	501,056	0.57
325,000	CDW LLC/CDW Finance Corp <sup>**</sup>	3.25%	15/02/2029	293,890	0.33
460,000	Centene Corp <sup>*</sup>	2.45%	15/07/2028	408,765	0.47
140,000	CenterPoint Energy Houston Electric LLC <sup>*</sup>	5.15%	01/03/2034	139,000	0.16
460,000	Charter Communications Operating LLC/Charter Communications Operating Capital <sup>**</sup>	2.25%	15/01/2029	393,310	0.45
190,000	Charter Communications Operating LLC/Charter Communications Operating Capital <sup>**</sup>	3.90%	01/06/2052	119,258	0.14
330,000	Charter Communications Operating LLC/Charter Communications Operating Capital <sup>**</sup>	4.80%	01/03/2050	242,322	0.28
210,000	Charter Communications Operating LLC/Charter Communications Operating Capital <sup>**</sup>	6.65%	01/02/2034	212,237	0.24
395,000	Cisco Systems Inc <sup>**</sup>	4.95%	26/02/2031	394,797	0.45
550,000	Citibank NA <sup>**</sup>	5.57%	30/04/2034	559,001	0.64
275,000	Citigroup Inc <sup>**</sup>	4.41%	31/03/2031	262,192	0.30
380,000	Citizens Financial Group Inc <sup>**</sup>	5.84%	23/01/2030	378,888	0.43
200,000	Comcast Corp <sup>**</sup>	3.40%	15/07/2046	144,788	0.16
185,000	Consolidated Edison Co of New York Inc <sup>*</sup>	5.70%	15/05/2054	184,697	0.21
470,000	Constellation Brands Inc <sup>*</sup>	4.75%	09/05/2032	452,006	0.51
185,000	Constellation Energy Generation LLC <sup>**</sup>	5.75%	15/03/2054	179,450	0.20
535,000	Cooperatieve Rabobank UA <sup>**</sup>	5.50%	18/07/2025	535,854	0.61
235,000	Corebridge Financial Inc <sup>*</sup>	5.75%	15/01/2034	236,703	0.27
255,000	CRH America Finance Inc <sup>*</sup>	5.40%	21/05/2034	252,780	0.29
255,000	CRH SMW Finance DAC <sup>*</sup>	5.20%	21/05/2029	254,918	0.29
420,000	CVS Health Corp <sup>*</sup>	5.05%	25/03/2048	362,144	0.41
355,000	CVS Health Corp <sup>*</sup>	5.13%	21/02/2030	351,259	0.40
245,000	Diamondback Energy Inc <sup>**</sup>	5.40%	18/04/2034	242,653	0.28
80,000	Diamondback Energy Inc <sup>**</sup>	5.75%	18/04/2054	77,609	0.09
180,000	Diamondback Energy Inc <sup>*</sup>	6.25%	15/03/2053	185,477	0.21
520,000	Dominion Energy Inc <sup>*</sup>	5.38%	15/11/2032	515,784	0.59
360,000	Duke Energy Corp <sup>*</sup>	3.75%	01/09/2046	262,438	0.30
250,000	Duke Energy Corp <sup>*</sup>	5.80%	15/06/2054	243,065	0.28
305,000	Elevance Health Inc <sup>*</sup>	5.15%	15/06/2029	305,888	0.35
370,000	Enbridge Inc <sup>*</sup>	5.70%	08/03/2033	373,046	0.42
210,000	Enbridge Inc <sup>*</sup>	5.95%	05/04/2054	208,518	0.24
220,000	Energy Transfer LP <sup>**</sup>	5.55%	15/05/2034	217,867	0.25
135,000	Energy Transfer LP <sup>*</sup>	5.95%	15/05/2054	131,543	0.15
335,000	Energy Transfer LP <sup>*</sup>	6.55%	01/12/2033	355,235	0.40
201,000	Equitable Holdings Inc <sup>**</sup>	5.00%	20/04/2048	180,466	0.21
150,000	Exelon Corp <sup>**</sup>	4.45%	15/04/2046	123,858	0.14
640,000	F&G Global Funding <sup>**</sup>	5.15%	07/07/2025	634,618	0.72
320,000	Fifth Third Bancorp <sup>**</sup>	5.63%	29/01/2032	317,344	0.36
585,000	Fiserv Inc <sup>*</sup>	5.15%	15/03/2027	585,488	0.67

## Global Investment Grade Credit - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 95.60% (31 December 2023: 93.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
400,000	Ford Motor Credit Co LLC*	6.80%	07/11/2028	413,463	0.47
315,000	GATX Corp*	5.40%	15/03/2027	315,396	0.36
640,000	GE HealthCare Technologies Inc**	5.60%	15/11/2025	640,480	0.73
190,000	General Motors Financial Co Inc*	3.60%	21/06/2030	170,720	0.19
200,000	General Motors Financial Co Inc*	5.80%	23/06/2028	202,525	0.23
115,000	Gilead Sciences Inc**	5.55%	15/10/2053	114,906	0.13
435,000	Goldman Sachs Bank USA**	5.28%	18/03/2027	433,727	0.49
470,000	Goldman Sachs Group Inc**	1.54%	10/09/2027	431,782	0.49
375,000	Goldman Sachs Group Inc**	1.99%	27/01/2032	304,467	0.35
740,000	Goldman Sachs Group Inc**	3.81%	23/04/2029	702,319	0.80
210,000	Goldman Sachs Group Inc*	5.85%	25/04/2035	215,193	0.24
240,000	HCA Inc*	5.25%	15/06/2049	214,108	0.24
315,000	Home Depot Inc*	4.25%	01/04/2046	265,169	0.30
485,000	HSBC Holdings Plc*	2.01%	22/09/2028	435,703	0.50
315,000	HSBC USA Inc*	5.29%	04/03/2027	315,923	0.36
185,000	Intel Corp**	4.90%	05/08/2052	163,183	0.19
120,000	Intel Corp**	5.60%	21/02/2054	116,356	0.13
120,000	Intel Corp**	5.70%	10/02/2053	118,039	0.13
160,000	International Business Machines Corp*	4.00%	20/06/2042	130,886	0.15
200,000	Intesa Sanpaolo SpA**	8.25%	21/11/2033	220,711	0.25
585,000	ITC Holdings Corp**	2.95%	14/05/2030	516,048	0.59
230,000	JPMorgan Chase & Co**	1.47%	22/09/2027	211,297	0.24
500,000	JPMorgan Chase & Co**	2.30%	15/10/2025	495,021	0.56
610,000	JPMorgan Chase & Co**	2.58%	22/04/2032	515,422	0.59
470,000	JPMorgan Chase & Co**	6.25%	23/10/2034	498,746	0.57
410,000	Kenvue Inc**	5.00%	22/03/2030	411,454	0.47
520,000	Lloyds Banking Group Plc*	3.87%	09/07/2025	519,767	0.59
560,000	Lloyds Banking Group Plc*	5.68%	05/01/2035	558,082	0.64
235,000	Lloyds Banking Group Plc*	5.87%	06/03/2029	238,421	0.27
210,000	Lowe's Cos Inc*	3.75%	01/04/2032	190,747	0.22
155,000	LYB International Finance III LLC*	4.20%	15/10/2049	119,020	0.14
325,000	Marriott International Inc**	4.88%	15/05/2029	320,969	0.37
285,000	McDonald's Corp*	3.63%	01/09/2049	206,734	0.24
85,000	Merck & Co Inc*	2.90%	10/12/2061	50,974	0.06
305,000	Meta Platforms Inc**	5.60%	15/05/2053	311,525	0.35
245,000	MidAmerican Energy Co*	5.30%	01/02/2055	233,501	0.27
365,000	Mitsubishi UFJ Financial Group Inc**	5.26%	17/04/2030	364,244	0.41
370,000	Molson Coors Beverage Co*	3.00%	15/07/2026	354,308	0.40
240,000	Morgan Stanley**	1.93%	28/04/2032	192,917	0.22
500,000	Morgan Stanley**	2.70%	22/01/2031	438,458	0.50

## Global Investment Grade Credit - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 95.60% (31 December 2023: 93.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
405,000	Morgan Stanley**	5.12%	01/02/2029	403,512	0.46
275,000	Morgan Stanley**	5.47%	18/01/2035	274,383	0.31
195,000	Morgan Stanley**	5.83%	19/04/2035	199,964	0.23
225,000	National Grid Plc*	5.42%	11/01/2034	220,118	0.25
605,000	Nationwide Building Society*	6.56%	18/10/2027	617,532	0.70
215,000	NatWest Group Plc*	5.58%	01/03/2028	215,255	0.25
410,000	NatWest Group Plc*	5.81%	13/09/2029	415,542	0.47
350,000	NextEra Energy Capital Holdings Inc*	5.25%	28/02/2053	326,010	0.37
335,000	NextEra Energy Capital Holdings Inc**	6.05%	01/03/2025	335,723	0.38
300,000	NXP BV/NXP Funding LLC/NXP USA Inc**	4.30%	18/06/2029	287,985	0.33
285,000	Occidental Petroleum Corp*	6.13%	01/01/2031	291,884	0.33
380,000	Occidental Petroleum Corp**	6.45%	15/09/2036	397,149	0.45
500,000	Oracle Corp*	2.88%	25/03/2031	431,923	0.49
355,000	Oracle Corp*	4.00%	15/07/2046	270,991	0.31
260,000	Oracle Corp*	4.90%	06/02/2033	252,322	0.29
205,000	Pacific Gas & Electric Co*	6.75%	15/01/2053	212,971	0.24
335,000	Pacific Gas & Electric Co*	6.95%	15/03/2034	361,005	0.41
125,000	PayPal Holdings Inc**	5.50%	01/06/2054	121,144	0.14
390,000	Pfizer Investment Enterprises Pte Ltd*	5.11%	19/05/2043	371,026	0.42
295,000	Pfizer Investment Enterprises Pte Ltd*	5.34%	19/05/2063	278,672	0.32
250,000	Plains All American Pipeline LP/PAA Finance Corp**	3.80%	15/09/2030	228,455	0.26
265,000	Plains All American Pipeline LP/PAA Finance Corp**	4.90%	15/02/2045	224,880	0.26
285,000	Public Service Enterprise Group Inc*	6.13%	15/10/2033	296,396	0.34
260,000	QUALCOMM Inc**	6.00%	20/05/2053	280,688	0.32
220,000	Quest Diagnostics Inc*	6.40%	30/11/2033	235,585	0.27
210,000	Regal Rexnord Corp*	6.40%	15/04/2033	214,995	0.24
575,000	Rogers Communications Inc**	4.50%	15/03/2042	487,310	0.56
355,000	Rogers Communications Inc*	5.00%	15/03/2044	317,846	0.36
225,000	RTX Corp*	4.63%	16/11/2048	193,289	0.22
310,000	RTX Corp*	6.10%	15/03/2034	326,474	0.37
155,000	RTX Corp*	6.40%	15/03/2054	169,122	0.19
370,000	Santander UK Group Holdings Plc*	3.82%	03/11/2028	349,805	0.40
215,000	Smith & Nephew Plc*	5.15%	20/03/2027	214,331	0.24
205,000	Solvay Finance America LLC**	5.65%	04/06/2029	206,470	0.24
205,000	Solvay Finance America LLC**	5.85%	04/06/2034	205,447	0.23
315,000	Solventum Corp**	5.45%	25/02/2027	314,835	0.36
345,000	Southern California Edison Co*	5.45%	01/06/2031	347,602	0.40
320,000	Southern Co*	4.85%	15/06/2028	316,783	0.36
370,000	Takeda Pharmaceutical Co Ltd**	3.03%	09/07/2040	268,192	0.31
345,000	Tampa Electric Co**	4.90%	01/03/2029	342,434	0.39

## Global Investment Grade Credit - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 95.60% (31 December 2023: 93.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
49,000	TD SYNEX Corp*	6.10%	12/04/2034	49,169	0.06
225,000	Texas Instruments Inc**	5.05%	18/05/2063	209,268	0.24
140,000	T-Mobile USA Inc**	4.50%	15/04/2050	117,006	0.13
320,000	T-Mobile USA Inc**	5.05%	15/07/2033	313,189	0.36
235,000	T-Mobile USA Inc**	5.80%	15/09/2062	233,247	0.27
180,000	Truist Financial Corp**	5.44%	24/01/2030	179,567	0.20
380,000	Union Pacific Corp*	3.20%	20/05/2041	287,668	0.33
991,725	United Airlines 2020-1 Class A Pass Through Trust**	5.88%	15/10/2027	995,610	1.13
348,000	United Airlines 2023-1 Class A Pass Through Trust**	5.80%	15/01/2036	354,578	0.40
255,000	UnitedHealth Group Inc*	5.20%	15/04/2063	236,271	0.27
155,000	UnitedHealth Group Inc*	6.05%	15/02/2063	163,246	0.19
165,000	US Bancorp**	5.38%	23/01/2030	165,475	0.19
435,000	Verizon Communications Inc**	2.36%	15/03/2032	355,752	0.41
450,000	Verizon Communications Inc*	2.85%	03/09/2041	315,493	0.36
400,000	Vodafone Group Plc**	4.38%	19/02/2043	348,991	0.40
185,000	Vodafone Group Plc**	4.88%	19/06/2049	160,265	0.18
185,000	Vodafone Group Plc**	5.75%	28/06/2054	179,289	0.20
260,000	Walmart Inc*	4.50%	15/04/2053	230,305	0.26
225,000	Warnermedia Holdings Inc**	3.76%	15/03/2027	213,673	0.24
295,000	Warnermedia Holdings Inc**	4.28%	15/03/2032	257,578	0.29
205,000	Warnermedia Holdings Inc**	5.05%	15/03/2042	166,839	0.19
220,000	Warnermedia Holdings Inc**	5.14%	15/03/2052	171,405	0.20
305,000	Wells Fargo & Co**	5.57%	25/07/2029	307,822	0.35
455,000	Wells Fargo & Co**	6.30%	23/10/2029	472,259	0.54
365,000	Zimmer Biomet Holdings Inc*	3.05%	15/01/2026	352,616	0.40
<b>Total United States Dollar</b>				<b>54,370,020</b>	<b>61.96</b>
<b>Total Corporate Bonds</b>				<b>83,895,429</b>	<b>95.60</b>
<b>Government Bonds 0.70% (31 December 2023: 2.40%)</b>					
<b>Euro</b>					
700,000	European Union	0.00%	04/07/2031	610,897	0.70
<b>Total Government Bonds *</b>				<b>610,897</b>	<b>0.70</b>
<b>Total Investments</b>				<b>84,506,326</b>	<b>96.30</b>

Forward Currency Contracts 0.01% (31 December 2023: 0.00%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 539,377	€ 500,000	18/07/2024	Standard Chartered Bank	2	3,093	0.00
US\$ 255,345	£ 200,000	18/07/2024	Standard Chartered Bank	1	2,500	0.01
US\$ 886,075	£ 700,000	18/07/2024	UBS AG	2	1,118	0.00

## Global Investment Grade Credit - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

#### Forward Currency Contracts 0.01% (31 December 2023: 0.00%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 28,589	US\$ 30,583	18/07/2024	Standard Chartered Bank	2	81	0.00
€ 168	US\$ 180	18/07/2024	Westpac Banking Corp	1	0	0.00
US\$ 672	€ 624	18/07/2024	Westpac Banking Corp	4	3	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>6,795</b>	<b>0.01</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>84,513,121</b>	<b>96.31</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (0.18%) (31 December 2023: (1.28%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
US\$ 1,921,122	CAD 2,640,019	18/07/2024	Citibank NA	1	(8,951)	(0.01)
US\$ 106,857	€ 100,000	18/07/2024	Citibank NA	1	(400)	(0.00)
US\$ 398,935	£ 320,000	18/07/2024	Citibank NA	3	(5,616)	(0.00)
US\$ 53,530	€ 50,000	18/07/2024	Standard Chartered Bank	1	(99)	(0.00)
US\$ 19,120,979	€ 17,871,904	18/07/2024	State Street Bank and Trust Co	1	(47,871)	(0.06)
US\$ 7,932,998	£ 6,348,587	18/07/2024	State Street Bank and Trust Co	1	(93,028)	(0.11)
<i>EUR Hedged Classes</i>						
€ 979	US\$ 1,061	18/07/2024	Westpac Banking Corp	4	(11)	(0.00)
US\$ 185	€ 173	18/07/2024	Westpac Banking Corp	1	(1)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(155,977)</b>	<b>(0.18)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(155,977)</b>	<b>(0.18)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>84,357,144</b>	<b>96.13</b>
<b>Other Net Assets</b>	<b>3,394,693</b>	<b>3.87</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>87,751,837</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	55,036,021	62.31
** Transferable securities and/or money market instruments dealt in on a regulated market	27,721,949	31.38
† Other transferable securities and/or money market instruments	1,748,356	1.98
∞ Financial derivative instruments that are traded OTC	(149,182)	(0.17)
<b>Total Investments</b>	<b>84,357,144</b>	<b>95.50</b>



## Global Opportunistic Bond - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Asset Backed Securities 2.18% (31 December 2023: 2.78%)</b>					
<b>Euro</b>					
45,643	European Residential Loan Securitisation 2019-NPL2 DAC Class A	6.60%	24/02/2058	49,031	0.07
119,653	FTA Santander Consumo 4 Class C	2.20%	18/09/2032	124,311	0.19
27,318	Futura S.r.l. 2019-1 Class A	6.87%	31/07/2044	29,402	0.05
<b>Total Euro</b>				<b>202,744</b>	<b>0.31</b>
<b>United States Dollar</b>					
169,393	Fannie Mae Connecticut Avenue Securities Class 1M2	8.10%	25/02/2030	173,771	0.26
121,643	Fannie Mae Connecticut Avenue Securities Class 2M2	7.65%	25/08/2030	123,987	0.18
406,474	Freddie Mac Structured Agency Credit Risk Debt Notes Class M2	7.25%	25/07/2030	411,912	0.62
135,927	Freddie Mac Structured Agency Credit Risk Debt Notes Class M2	7.80%	25/04/2030	139,447	0.21
386,909	Freddie Mac Structured Agency Credit Risk Debt Notes Class M2	8.70%	25/07/2029	400,197	0.60
<b>Total United States Dollar</b>				<b>1,249,314</b>	<b>1.87</b>
<b>Total Asset Backed Securities **</b>				<b>1,452,058</b>	<b>2.18</b>
<b>Corporate Bonds 41.39% (31 December 2023: 41.91%)</b>					
<b>Australian Dollar</b>					
390,000	Inter-American Development Bank <sup>†</sup>	4.70%	03/10/2030	259,947	0.39
<b>Total Australian Dollar</b>				<b>259,947</b>	<b>0.39</b>
<b>Euro</b>					
100,000	888 Acquisitions Ltd**	7.56%	15/07/2027	107,415	0.16
100,000	A2A SpA <sup>†</sup>	5.00%	29/12/2049	106,315	0.16
100,000	Abertis Infraestructuras Finance BV <sup>†</sup>	3.25%	29/12/2049	104,474	0.16
100,000	Achmea BV <sup>†</sup>	5.63%	02/11/2044	107,768	0.16
100,000	Albion Financing 1 Sarl/Aggreko Holdings Inc**	5.25%	15/10/2026	107,580	0.16
100,000	Altice Financing SA**	4.25%	15/08/2029	81,169	0.12
100,000	Altice France SA**	4.13%	15/01/2029	71,521	0.11
100,000	American Tower Corp <sup>†</sup>	0.88%	21/05/2029	93,195	0.14
150,000	Anheuser-Busch InBev SA <sup>†</sup>	2.00%	23/01/2035	139,218	0.21
100,000	Aramark International Finance Sarl <sup>†</sup>	3.13%	01/04/2025	106,317	0.16
100,000	Ashland Services BV**	2.00%	30/01/2028	99,227	0.15
100,000	Assemblin Caverion Group AB**	6.25%	01/07/2030	107,808	0.16
100,000	Avantor Funding Inc <sup>†</sup>	3.88%	15/07/2028	104,651	0.16
100,000	Balder Finland OYJ <sup>†</sup>	2.00%	18/01/2031	86,764	0.13
100,000	Banco Santander SA <sup>†</sup>	4.88%	18/10/2031	113,318	0.17
107,000	Banijay SAS**	6.50%	01/03/2026	115,036	0.17
270,000	Barclays Plc <sup>†</sup>	0.58%	09/08/2029	253,627	0.38
100,000	Barclays Plc <sup>†</sup>	4.97%	31/05/2036	107,699	0.16
100,000	Bayer AG <sup>†</sup>	2.38%	12/11/2079	104,792	0.16

## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 41.39% (31 December 2023: 41.91%) (continued)</b>					
<b>Euro (continued)</b>					
178,000	BCP V Modular Services Finance Plc**	6.75%	30/11/2029	161,710	0.24
100,000	Becton Dickinson & Co*	3.83%	07/06/2032	107,814	0.16
100,000	Benteler International AG*	9.38%	15/05/2028	115,171	0.17
100,000	Bertrand Franchise Finance SAS*	6.50%	18/07/2030	108,197	0.16
100,000	Birkenstock Financing Sarl*	5.25%	30/04/2029	108,470	0.16
100,000	BNP Paribas SA*	4.10%	13/02/2034	107,956	0.16
100,000	Boels Topholding BV**	5.75%	15/05/2030	109,124	0.16
171,000	Booking Holdings Inc*	0.50%	08/03/2028	165,052	0.25
100,000	Castellum AB*	3.13%	29/12/2049	95,284	0.14
100,000	CECONOMY AG*	1.75%	24/06/2026	103,251	0.16
100,000	CECONOMY AG*	6.25%	15/07/2029	106,747	0.16
150,000	Cheplapharm Arzneimittel GmbH**	4.38%	15/01/2028	152,971	0.23
100,000	Cirsa Finance International Sarl*	7.88%	31/07/2028	113,625	0.17
100,000	Clarios Global LP/Clarios US Finance Co**	4.38%	15/05/2026	106,907	0.16
100,000	Commerzbank AG*	4.88%	16/10/2034	106,935	0.16
100,000	Constellium SE*	4.25%	15/02/2026	106,746	0.16
100,000	Coty Inc**	3.88%	15/04/2026	106,731	0.16
100,000	CPI Property Group SA*	1.75%	14/01/2030	81,303	0.12
100,000	CPI Property Group SA*	2.75%	12/05/2026	100,436	0.15
100,000	Crelan SA*	5.38%	30/04/2035	108,531	0.16
100,000	CT Investment GmbH*	6.38%	15/04/2030	109,192	0.16
100,000	Ctec II GmbH**	5.25%	15/02/2030	99,377	0.15
100,000	Dana Financing Luxembourg Sarl*	3.00%	15/07/2029	97,123	0.15
100,000	DSM BV*	3.63%	02/07/2034	106,297	0.16
200,000	EDP - Energias de Portugal SA*	5.94%	23/04/2083	223,609	0.34
100,000	El Corte Ingles SA*	4.25%	26/06/2031	107,211	0.16
100,000	Electricite de France SA*	4.75%	17/06/2044	107,393	0.16
400,000	Electricite de France SA*	7.50%	29/12/2049	458,848	0.69
270,000	EnBW International Finance BV*	0.13%	01/03/2028	261,254	0.39
100,000	Enel SpA*	4.75%	29/12/2049	106,643	0.16
127,000	Energia Group Roi Financeco DAC**	6.88%	31/07/2028	141,157	0.21
100,000	Energizer Gamma Acquisition BV**	3.50%	30/06/2029	98,717	0.15
100,000	Engie SA*	5.13%	29/12/2049	106,552	0.16
100,000	Ephios Subco 3 Sarl**	7.88%	31/01/2031	114,278	0.17
100,000	Eroski S Coop*	10.63%	30/04/2029	114,081	0.17
100,000	Fastighets AB Balder*	2.87%	02/06/2081	101,046	0.15
100,000	Fnac Darty SA*	6.00%	01/04/2029	109,144	0.16
100,000	Forvia SE*	2.38%	15/06/2027	100,879	0.15
100,000	Forvia SE*	5.50%	15/06/2031	108,272	0.16
100,000	Grifols SA*	1.63%	15/02/2025	106,349	0.16

## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 41.39% (31 December 2023: 41.91%) (continued)</b>					
<b>Euro (continued)</b>					
100,000	Grifols SA <sup>*</sup>	3.88%	15/10/2028	88,241	0.13
100,000	Gruenthal GmbH <sup>**</sup>	4.13%	15/05/2028	104,803	0.16
100,000	Guala Closures SpA <sup>*</sup>	3.25%	15/06/2028	98,822	0.15
100,000	Heimstaden Bostad AB <sup>*</sup>	3.00%	29/12/2049	65,424	0.10
100,000	Heimstaden Bostad Treasury BV <sup>*</sup>	1.38%	24/07/2028	87,580	0.13
100,000	Heimstaden Bostad Treasury BV <sup>*</sup>	1.63%	13/10/2031	76,484	0.11
100,000	House of HR Group BV <sup>**</sup>	9.00%	03/11/2029	113,037	0.17
200,000	IHO Verwaltungs GmbH <sup>*</sup>	3.88%	15/05/2027	210,853	0.32
100,000	Iliad Holding SASU <sup>**</sup>	5.13%	15/10/2026	107,417	0.16
100,000	iliad SA <sup>*</sup>	5.38%	14/06/2027	109,216	0.16
100,000	INEOS Finance Plc <sup>*</sup>	6.38%	15/04/2029	110,525	0.17
100,000	INEOS Quattro Finance 1 Plc <sup>*</sup>	3.75%	15/07/2026	104,614	0.16
100,000	INEOS Quattro Finance 2 Plc <sup>*</sup>	8.50%	15/03/2029	113,639	0.17
100,000	Islandsbanki HF <sup>*</sup>	4.63%	27/03/2028	108,154	0.16
100,000	Italmatch Chemicals SpA <sup>*</sup>	10.00%	06/02/2028	114,933	0.17
100,000	Jaguar Land Rover Automotive Plc <sup>*</sup>	4.50%	15/07/2028	107,222	0.16
100,000	JPMorgan Chase & Co <sup>*</sup>	3.76%	21/03/2034	106,522	0.16
100,000	Koninklijke KPN NV <sup>*</sup>	6.00%	29/12/2049	112,300	0.17
59,000	Kreditanstalt fuer Wiederaufbau <sup>*</sup>	0.00%	15/06/2026	59,612	0.09
21,000	Kreditanstalt fuer Wiederaufbau <sup>*</sup>	0.00%	15/09/2031	18,367	0.03
27,000	Kreditanstalt fuer Wiederaufbau <sup>*</sup>	0.01%	05/05/2027	26,661	0.04
18,000	Kreditanstalt fuer Wiederaufbau <sup>**</sup>	0.38%	09/03/2026	18,446	0.03
47,000	Kreditanstalt fuer Wiederaufbau <sup>*</sup>	0.75%	28/06/2028	46,371	0.07
32,000	Kreditanstalt fuer Wiederaufbau <sup>*</sup>	0.75%	15/01/2029	31,214	0.05
46,000	Kreditanstalt fuer Wiederaufbau <sup>*</sup>	1.25%	30/06/2027	46,962	0.07
60,484	LHMC Finco 2 Sarl <sup>*</sup>	7.25%	02/10/2025	64,966	0.10
200,000	Lorca Telecom Bondco SA <sup>*</sup>	4.00%	18/09/2027	209,409	0.31
100,000	Lottomatica SpA <sup>**</sup>	5.38%	01/06/2030	108,562	0.16
100,000	Lottomatica SpA <sup>**</sup>	7.13%	01/06/2028	113,338	0.17
100,000	Loxam SAS <sup>*</sup>	5.75%	15/07/2027	106,729	0.16
100,000	Medtronic Inc <sup>*</sup>	4.15%	15/10/2053	108,762	0.16
150,000	Molson Coors Beverage Co <sup>*</sup>	1.25%	15/07/2024	160,609	0.24
135,000	Molson Coors Beverage Co <sup>*</sup>	3.80%	15/06/2032	145,432	0.22
100,000	Mooney Group SpA <sup>**</sup>	7.59%	17/12/2026	107,235	0.16
100,000	Morgan Stanley <sup>*</sup>	3.96%	21/03/2035	106,562	0.16
100,000	Motability Operations Group Plc <sup>*</sup>	4.00%	17/01/2030	108,544	0.16
100,000	Motion Finco Sarl <sup>**</sup>	7.38%	15/06/2030	111,601	0.17
100,000	MSD Netherlands Capital BV <sup>*</sup>	3.75%	30/05/2054	104,211	0.16
100,000	Multiversity SRL <sup>*</sup>	8.12%	30/10/2028	107,827	0.16
100,000	National Grid North America Inc <sup>*</sup>	4.67%	12/09/2033	111,474	0.17

## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 41.39% (31 December 2023: 41.91%) (continued)</b>					
<b>Euro (continued)</b>					
105,000	Neopharmed Gentili SpA*	7.13%	08/04/2030	115,479	0.17
100,000	Nexans SA*	4.13%	29/05/2029	106,187	0.16
150,000	Nidda Healthcare Holding GmbH**	7.50%	21/08/2026	166,963	0.25
100,000	Norddeutsche Landesbank-Girozentrale*	5.63%	23/08/2034	106,521	0.16
100,000	Olympus Water US Holding Corp*	3.88%	01/10/2028	100,600	0.15
100,000	Orsted AS*	5.13%	14/03/2024	108,226	0.16
100,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara*	1.88%	05/11/2031	89,479	0.13
100,000	PEU Finance Plc*	7.25%	01/07/2028	111,535	0.17
133,000	PLT VII Finance Sarl*	6.00%	15/06/2031	142,562	0.21
55,000	ProGroup AG*	5.38%	15/04/2031	58,639	0.09
100,000	Prologis International Funding II SA*	4.38%	01/07/2036	106,843	0.16
100,000	PVH Corp*	4.13%	16/07/2029	106,838	0.16
100,000	Q-Park Holding I BV*	5.13%	01/03/2029	107,682	0.16
100,000	RAY Financing LLC*	6.50%	15/07/2031	107,782	0.16
100,000	RCS & RDS SA*	2.50%	05/02/2025	105,744	0.16
100,000	Sappi Papier Holding GmbH*	3.13%	15/04/2026	104,821	0.16
200,000	Schaeffler AG*	4.50%	28/03/2030	212,210	0.32
100,000	SES SA*	2.88%	29/12/2049	101,244	0.15
100,000	Southern Co*	1.88%	15/09/2081	95,708	0.14
100,000	Summer BC Holdco B Sarl**	5.75%	31/10/2026	106,190	0.16
100,000	Swisscom Finance BV*	3.63%	29/11/2036	106,380	0.16
100,000	Synthomer Plc*	7.38%	02/05/2029	112,109	0.17
87,920	Techem Verwaltungsgesellschaft 674 mbH**	6.00%	30/07/2026	94,339	0.14
100,000	Telecom Italia SpA**	1.63%	18/01/2029	93,980	0.14
100,000	Telecom Italia SpA*	2.38%	12/10/2027	100,222	0.15
100,000	Telecom Italia SpA*	7.88%	31/07/2028	118,426	0.18
100,000	Telefonica Europe BV*	2.88%	29/12/2049	101,620	0.15
200,000	Telefonica Europe BV*	6.75%	29/12/2049	232,994	0.35
150,000	Teva Pharmaceutical Finance Netherlands II BV*	1.63%	15/10/2028	141,978	0.21
100,000	Teva Pharmaceutical Finance Netherlands II BV*	4.38%	09/05/2030	103,942	0.16
100,000	Timken Co*	4.13%	23/05/2034	104,474	0.16
100,000	Titan Holdings II BV*	5.13%	15/07/2029	108,505	0.16
92,700	TK Elevator Holdco GmbH**	6.63%	15/07/2028	96,027	0.14
100,000	TK Elevator Midco GmbH**	4.38%	15/07/2027	103,561	0.16
115,000	Trivium Packaging Finance BV*	3.75%	15/08/2026	120,867	0.18
150,000	UGI International LLC**	2.50%	01/12/2029	143,281	0.22
100,000	United Group BV**	5.25%	01/02/2030	105,397	0.16
270,000	Utah Acquisition Sub Inc*	3.13%	22/11/2028	280,852	0.42
100,000	Valeo SE*	4.50%	11/04/2030	105,259	0.16
100,000	Valeo SE*	5.88%	12/04/2029	112,604	0.17

## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 41.39% (31 December 2023: 41.91%) (continued)</b>					
<b>Euro (continued)</b>					
100,000	Veolia Environnement SA*	2.50%	29/12/2049	96,390	0.14
130,000	Verisure Holding AB*	5.50%	15/05/2030	141,858	0.21
100,000	Verisure Midholding AB*	5.25%	15/02/2029	104,799	0.16
100,000	Verizon Communications Inc*	3.75%	28/02/2036	106,020	0.16
100,000	Virgin Money UK Plc*	4.00%	18/03/2028	107,388	0.16
100,000	Vodafone Group Plc*	4.20%	03/10/2078	105,687	0.16
200,000	Warnermedia Holdings Inc*	4.69%	17/05/2033	213,329	0.32
100,000	Westlake Corp*	1.63%	17/07/2029	96,591	0.15
100,000	WMG Acquisition Corp*	2.25%	15/08/2031	93,891	0.14
100,000	Wp/ap Telecom Holdings III BV**	5.50%	15/01/2030	99,609	0.15
100,000	ZF Europe Finance BV*	4.75%	31/01/2029	107,720	0.16
100,000	ZF Finance GmbH*	3.75%	21/09/2028	103,926	0.16
200,000	Ziggo Bond Co BV*	3.38%	28/02/2030	181,185	0.27
<b>Total Euro</b>				<b>17,437,420</b>	<b>26.14</b>
<b>Pound Sterling</b>					
135,000	AA Bond Co Ltd†	6.50%	31/01/2026	169,880	0.25
194,000	AA Bond Co Ltd†	6.85%	31/07/2031	246,697	0.37
100,000	B&M European Value Retail SA*	8.13%	15/11/2030	133,859	0.20
142,000	Barclays Plc*	5.85%	21/03/2035	179,570	0.27
100,000	Bellis Acquisition Co Plc†	8.13%	14/05/2030	126,408	0.19
100,000	Bellis Finco Plc**	4.00%	16/02/2027	116,517	0.18
200,000	British Telecommunications Plc*	8.38%	20/12/2083	269,407	0.40
200,000	Centrica Plc*	6.50%	21/05/2055	255,736	0.38
100,000	Co-operative Group Holdings 2011 Ltd*	7.50%	08/07/2026	127,695	0.19
200,000	Coventry Building Society*	8.75%	29/12/2049	254,795	0.38
112,000	CPUK Finance Ltd**	6.50%	28/08/2026	140,628	0.21
100,000	Deuce Finco Plc**	5.50%	15/06/2027	121,158	0.18
100,000	Iceland Bondco Plc**	10.88%	15/12/2027	132,007	0.20
160,000	Lloyds Banking Group Plc*	2.71%	03/12/2035	164,953	0.25
100,000	Maison Finco Plc**	6.00%	31/10/2027	118,141	0.18
100,000	Miller Homes Group Finco Plc**	7.00%	15/05/2029	118,126	0.18
120,000	Mobico Group Plc*	4.25%	29/12/2049	137,844	0.21
500,000	NGG Finance Plc*	5.63%	18/06/2073	629,045	0.94
200,000	Pension Insurance Corp Plc*	8.00%	13/11/2033	270,569	0.41
100,000	Pinnacle Bidco Plc*	10.00%	11/10/2028	134,469	0.20
100,000	RAC Bond Co Plc**	5.25%	04/11/2027	119,805	0.18
100,000	Rothsay Life Plc*	7.02%	10/12/2034	126,422	0.19
100,000	Travis Perkins Plc*	3.75%	17/02/2026	120,250	0.18
100,000	TVL Finance Plc**	10.25%	28/04/2028	132,414	0.20

## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 41.39% (31 December 2023: 41.91%) (continued)</b>					
<b>Pound Sterling (continued)</b>					
150,000	Virgin Media Secured Finance Plc*	4.25%	15/01/2030	161,573	0.24
100,000	Virgin Media Vendor Financing Notes III DAC**	4.88%	15/07/2028	113,145	0.17
100,000	Volkswagen Financial Services NV*	6.50%	18/09/2027	130,538	0.20
172,000	Westfield America Management Ltd*	2.63%	30/03/2029	189,048	0.28
<b>Total Pound Sterling</b>				<b>4,940,699</b>	<b>7.41</b>
<b>United States Dollar</b>					
200,000	Abu Dhabi Crude Oil Pipeline LLC*	4.60%	02/11/2047	179,556	0.27
90,000	Air Lease Corp*	2.30%	01/02/2025	88,091	0.13
40,000	American Electric Power Co Inc**	7.05%	15/12/2054	39,924	0.06
15,000	American Homes 4 Rent LP*	5.50%	01/02/2034	14,756	0.02
40,000	Amgen Inc**	5.75%	02/03/2063	39,207	0.06
45,000	Aon North America Inc*	5.75%	01/03/2054	44,052	0.07
80,000	AT&T Inc*	3.65%	01/06/2051	56,552	0.08
60,000	Bank of America Corp**	2.50%	13/02/2031	51,880	0.08
125,000	Bank of America Corp**	2.97%	04/02/2033	105,825	0.16
110,000	Bank of America Corp**	3.71%	24/04/2028	105,391	0.16
145,000	Barclays Plc*	2.85%	07/05/2026	141,395	0.21
100,000	Boeing Co*	5.81%	01/05/2050	90,186	0.13
80,000	Brazil Minas SPE via State of Minas Gerais**	5.33%	15/02/2028	78,807	0.12
35,000	Campbell Soup Co*	5.40%	21/03/2034	34,785	0.05
130,000	Charter Communications Operating LLC/Charter Communications Operating Capital**	4.80%	01/03/2050	95,460	0.14
15,000	Cigna Corp*	3.20%	15/03/2040	11,102	0.02
70,000	Citigroup Inc**	2.98%	05/11/2030	62,371	0.09
105,000	Citigroup Inc**	3.52%	27/10/2028	99,280	0.15
95,000	Citigroup Inc**	3.79%	17/03/2033	84,675	0.13
165,000	Comcast Corp**	2.94%	01/11/2056	99,615	0.15
35,000	Corebridge Financial Inc**	4.35%	05/04/2042	28,870	0.04
135,000	CVS Health Corp*	5.05%	25/03/2048	116,403	0.17
20,000	Diamondback Energy Inc**	5.75%	18/04/2054	19,402	0.03
25,000	Diamondback Energy Inc*	6.25%	15/03/2053	25,761	0.04
80,000	Discovery Communications LLC**	3.63%	15/05/2030	70,423	0.11
45,000	Dominion Energy Inc**	7.00%	01/06/2054	46,933	0.07
84,000	DTE Energy Co*	3.40%	15/06/2029	77,011	0.12
200,000	Empresa de los Ferrocarriles del Estado*	3.83%	14/09/2061	132,677	0.20
40,000	Energy Transfer LP*	5.95%	15/05/2054	38,976	0.06
200,000	Gaci First Investment Co*	5.38%	13/10/2122	171,336	0.26
130,000	Goldman Sachs Group Inc**	2.62%	22/04/2032	109,351	0.16
45,000	Goldman Sachs Group Inc**	3.27%	29/09/2025	44,713	0.07
85,000	Goldman Sachs Group Inc**	3.69%	05/06/2028	81,335	0.12

## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 41.39% (31 December 2023: 41.91%) (continued)</b>					
<b>United States Dollar (continued)</b>					
105,000	Goldman Sachs Group Inc**	3.81%	23/04/2029	99,653	0.15
80,000	HCA Inc*	5.25%	15/06/2049	71,369	0.11
25,000	Intel Corp**	5.60%	21/02/2054	24,241	0.04
60,000	JPMorgan Chase & Co**	2.96%	13/05/2031	52,606	0.08
50,000	JPMorgan Chase & Co**	3.11%	22/04/2041	37,445	0.06
200,000	KazMunayGas National Co JSC*	5.38%	24/04/2030	195,260	0.29
15,000	Las Vegas Sands Corp*	6.20%	15/08/2034	15,037	0.02
240,000	Lloyds Banking Group Plc*	3.51%	18/03/2026	236,069	0.35
55,000	Marathon Petroleum Corp**	4.70%	01/05/2025	54,564	0.08
135,000	Morgan Stanley**	2.70%	22/01/2031	118,384	0.18
60,000	Morgan Stanley*	3.63%	20/01/2027	57,863	0.09
55,000	Morgan Stanley**	5.25%	21/04/2034	54,165	0.08
20,000	Morgan Stanley**	5.83%	19/04/2035	20,509	0.03
105,000	Morgan Stanley**	5.87%	22/01/2025	105,060	0.16
30,000	Morgan Stanley**	5.95%	19/01/2038	29,842	0.04
60,000	MPLX LP*	4.70%	15/04/2048	49,408	0.07
95,000	Oracle Corp*	4.00%	15/07/2046	72,519	0.11
55,000	Oracle Corp*	5.55%	06/02/2053	52,076	0.08
39,622	Pacific Gas & Electric Co**	4.95%	01/07/2050	32,767	0.05
1,360,000	Petroleos de Venezuela SA*	5.38%	12/04/2027	165,926	0.25
200,000	Petroleos del Peru SA*	5.63%	19/06/2047	127,863	0.19
109,000	Petroleos Mexicanos**	7.69%	23/01/2050	78,876	0.12
35,000	Pfizer Investment Enterprises Pte Ltd*	5.34%	19/05/2063	33,063	0.05
55,000	Rogers Communications Inc**	3.80%	15/03/2032	49,159	0.07
83,000	Sysco Corp*	6.60%	01/04/2050	92,481	0.14
20,000	TD SYNEX Corp*	6.10%	12/04/2034	20,069	0.03
95,000	T-Mobile USA Inc**	4.50%	15/04/2050	79,397	0.12
120,000	Truist Financial Corp**	5.87%	08/06/2034	120,973	0.18
235,000	Verizon Communications Inc*	2.55%	21/03/2031	199,718	0.30
80,000	Vodafone Group Plc**	4.88%	19/06/2049	69,304	0.10
90,000	Warnermedia Holdings Inc**	5.14%	15/03/2052	70,120	0.10
<b>Total United States Dollar</b>				<b>4,971,887</b>	<b>7.45</b>
<b>Total Corporate Bonds</b>				<b>27,609,953</b>	<b>41.39</b>
<b>Government Bonds 30.05% (31 December 2023: 32.31%)</b>					
<b>Australian Dollar</b>					
400,000	Australia Government Bond*	4.25%	21/06/2034	264,619	0.40
350,000	New Zealand Local Government Funding Agency Bond**	5.10%	28/11/2030	235,675	0.35
150,000	Province of British Columbia Canada*	5.25%	23/05/2034	100,584	0.15
310,000	Queensland Treasury Corp*	4.50%	09/03/2033	200,571	0.30

## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 30.05% (31 December 2023: 32.31%) (continued)</b>					
<b>Australian Dollar (continued)</b>					
175,000	Queensland Treasury Corp*	4.75%	02/02/2034	114,274	0.17
226,000	Queensland Treasury Corp*	5.25%	21/07/2036	149,584	0.22
170,000	Western Australian Treasury Corp**	4.50%	21/07/2032	110,856	0.17
<b>Total Australian Dollar</b>				<b>1,176,163</b>	<b>1.76</b>
<b>Chinese Yuan Renminbi</b>					
7,850,000	China Government Bond**	2.62%	25/06/2030	1,113,153	1.67
5,980,000	China Government Bond**	2.88%	25/02/2033	866,721	1.30
<b>Total Chinese Yuan Renminbi</b>				<b>1,979,874</b>	<b>2.97</b>
<b>Czech Koruna</b>					
8,340,000	Czech Republic Government Bond*	4.50%	11/11/2032	366,102	0.55
12,180,000	Czech Republic Government Bond*	4.90%	14/04/2034	550,901	0.82
<b>Total Czech Koruna</b>				<b>917,003</b>	<b>1.37</b>
<b>Euro</b>					
100,000	Andorra International Bond*	1.25%	23/02/2027	100,039	0.15
20,000	Autonomous Community of Madrid Spain*	3.46%	30/04/2034	21,316	0.03
1,141,279	Bundesobligation*	2.10%	12/04/2029	1,202,760	1.80
83,677	Bundesobligation*	2.20%	13/04/2028	88,650	0.13
80,000	Bundesobligation*	2.40%	19/10/2028	85,395	0.13
28,767	Bundesrepublik Deutschland Bundesanleihe*	0.00%	15/08/2030	26,710	0.04
34,595	Bundesrepublik Deutschland Bundesanleihe*	0.00%	15/02/2031	31,741	0.05
40,582	Bundesrepublik Deutschland Bundesanleihe*	0.00%	15/08/2031	36,811	0.06
31,500	Bundesrepublik Deutschland Bundesanleihe*	0.00%	15/08/2052	16,287	0.02
162,529	Bundesrepublik Deutschland Bundesanleihe*	0.50%	15/02/2026	167,792	0.25
318,395	Bundesrepublik Deutschland Bundesanleihe*	1.70%	15/08/2032	323,479	0.48
100,000	Caisse d'Amortissement de la Dette Sociale*	1.50%	25/05/2032	94,424	0.14
140,000	Egypt Government International Bond*	6.38%	11/04/2031	119,561	0.18
83,000	European Union*	0.00%	06/07/2026	83,825	0.13
72,590	European Union*	1.63%	04/12/2029	72,625	0.11
47,000	European Union*	2.00%	04/10/2027	48,894	0.07
20,000	European Union*	2.88%	06/12/2027	21,347	0.03
129,000	European Union*	3.00%	04/12/2034	136,325	0.20
4,800	European Union*	3.00%	04/03/2053	4,680	0.01
10,000	European Union*	3.13%	04/12/2030	10,795	0.02
32,800	European Union*	3.38%	04/10/2038	35,174	0.05
27,000	European Union*	3.38%	04/10/2039	28,797	0.04
6,000	European Union*	3.38%	05/10/2054	6,218	0.01
12,000	European Union*	4.00%	04/04/2044	13,762	0.02



## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 30.05% (31 December 2023: 32.31%) (continued)</b>					
<b>Euro (continued)</b>					
114,582	French Republic Government Bond OAT**	0.25%	25/07/2024	122,750	0.18
20,000	French Republic Government Bond OAT*	0.75%	25/02/2028	19,775	0.03
266,000	French Republic Government Bond OAT*	0.75%	25/05/2053	138,595	0.21
63,489	French Republic Government Bond OAT*	1.50%	25/05/2031	61,466	0.09
32,000	French Republic Government Bond OAT*	3.00%	25/11/2034	33,380	0.05
4,000	Hungary Government International Bond*	1.75%	05/06/2035	3,243	0.00
100,000	Indonesia Government International Bond*	1.40%	30/10/2031	90,697	0.14
21,000	Ireland Government Bond**	0.20%	18/10/2030	19,208	0.03
35,000	Ireland Government Bond*	0.55%	22/04/2041	24,781	0.04
23,000	Ireland Government Bond*	2.40%	15/05/2030	24,149	0.04
8,400	Ireland Government Bond*	3.00%	18/10/2043	8,742	0.01
32,000	Italy Buoni Poliennali Del Tesoro**	0.50%	15/07/2028	30,545	0.05
27,985	Italy Buoni Poliennali Del Tesoro**	0.55%	21/05/2026	28,981	0.04
263,000	Italy Buoni Poliennali Del Tesoro*	0.90%	01/04/2031	235,178	0.35
64,000	Italy Buoni Poliennali Del Tesoro*	0.95%	15/09/2027	63,585	0.10
20,000	Italy Buoni Poliennali Del Tesoro**	0.95%	01/06/2032	17,298	0.03
31,000	Italy Buoni Poliennali Del Tesoro**	1.20%	15/08/2025	32,381	0.05
29,980	Italy Buoni Poliennali Del Tesoro**	1.40%	26/05/2025	31,769	0.05
5,000	Italy Buoni Poliennali Del Tesoro*	1.45%	01/03/2036	4,043	0.01
39,000	Italy Buoni Poliennali Del Tesoro**	1.60%	01/06/2026	40,436	0.06
11,000	Italy Buoni Poliennali Del Tesoro**	1.85%	01/07/2025	11,600	0.02
16,031	Italy Buoni Poliennali Del Tesoro*	2.00%	14/03/2028	16,951	0.03
118,000	Italy Buoni Poliennali Del Tesoro*	3.40%	28/03/2025	126,280	0.19
25,000	Italy Buoni Poliennali Del Tesoro**	4.05%	30/10/2037	26,311	0.04
49,000	Italy Buoni Poliennali Del Tesoro*	4.35%	01/11/2033	54,052	0.08
130,000	Ivory Coast Government International Bond*	5.25%	22/03/2030	127,057	0.19
110,000	Ivory Coast Government International Bond*	5.88%	17/10/2031	106,577	0.16
23,128	Kingdom of Belgium Government Bond*	0.40%	22/06/2040	15,724	0.02
18,000	Kingdom of Belgium Government Bond*	3.75%	22/06/2045	20,023	0.03
100,000	Magyar Export-Import Bank Zrt*	6.00%	16/05/2029	112,839	0.17
100,000	Philippine Government International Bond*	1.75%	28/04/2041	76,571	0.11
43,000	Portugal Obrigacoes do Tesouro OT*	1.65%	16/07/2032	41,602	0.06
217,000	Portugal Obrigacoes do Tesouro OT*	2.88%	15/10/2025	231,795	0.35
35,000	Portugal Obrigacoes do Tesouro OT**	2.88%	21/07/2026	37,466	0.06
100,000	Republic of Poland Government International Bond*	3.63%	11/01/2034	106,082	0.16
30,000	Republic of Poland Government International Bond*	3.88%	14/02/2033	33,137	0.05
123,000	Romanian Government International Bond*	2.00%	28/01/2032	103,056	0.15
25,000	Romanian Government International Bond*	3.62%	26/05/2030	24,664	0.04
37,000	Romanian Government International Bond*	3.75%	07/02/2034	34,082	0.05
90,000	Romanian Government International Bond*	3.88%	29/10/2035	81,503	0.12

## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 30.05% (31 December 2023: 32.31%) (continued)</b>					
<b>Euro (continued)</b>					
23,000	Romanian Government International Bond*	4.13%	11/03/2039	20,487	0.03
19,000	Romanian Government International Bond*	5.25%	30/05/2032	19,842	0.03
26,000	Romanian Government International Bond*	5.63%	22/02/2036	27,163	0.04
30,000	Romanian Government International Bond*	6.38%	18/09/2033	33,470	0.05
47,000	Romanian Government International Bond*	6.63%	27/09/2029	54,024	0.08
100,000	Senegal Government International Bond*	4.75%	13/03/2028	99,250	0.15
18,300	Slovakia Government Bond*	0.38%	21/04/2036	13,195	0.02
19,000	Slovakia Government Bond*	3.75%	06/03/2034	20,413	0.03
12,000	Slovakia Government Bond*	3.75%	23/02/2035	12,788	0.02
37,000	Spain Government Bond*	1.30%	31/10/2026	38,101	0.06
14,000	Spain Government Bond*	1.40%	30/04/2028	14,139	0.02
35,000	Spain Government Bond*	3.15%	30/04/2033	37,106	0.06
9,000	Spain Government Bond*	3.25%	30/04/2034	9,543	0.01
44,000	Spain Government Bond*	3.45%	31/10/2034	47,267	0.07
34,000	Spain Government Bond*	3.55%	31/10/2033	37,038	0.06
28,000	Spain Government Bond*	4.00%	31/10/2054	29,853	0.04
70,000	State of North Rhine-Westphalia Germany*	1.45%	16/02/2043	55,565	0.08
12,000	State of North Rhine-Westphalia Germany*	1.65%	22/02/2038	10,701	0.02
<b>Total Euro</b>				<b>5,775,726</b>	<b>8.66</b>
<b>Hungarian Forint</b>					
108,060,000	Hungary Government Bond*	4.75%	24/11/2032	255,723	0.39
80,720,000	Hungary Government Bond*	7.00%	24/10/2035	221,838	0.33
<b>Total Hungarian Forint</b>				<b>477,561</b>	<b>0.72</b>
<b>Indonesian Rupiah</b>					
5,237,000,000	Indonesia Treasury Bond*	6.38%	15/04/2032	307,850	0.46
10,865,000,000	Indonesia Treasury Bond*	7.00%	15/02/2033	660,228	0.99
<b>Total Indonesian Rupiah</b>				<b>968,078</b>	<b>1.45</b>
<b>Japanese Yen</b>					
116,250,000	Japan Government Ten Year Bond*	0.80%	20/03/2034	705,897	1.06
<b>Total Japanese Yen</b>				<b>705,897</b>	<b>1.06</b>
<b>Mexican Peso</b>					
33,100,000	Mexican Bonos*	7.50%	26/05/2033	1,559,160	2.34
12,260,000	Mexican Bonos*	7.75%	29/05/2031	598,166	0.90
9,000,000	Mexican Bonos*	7.75%	23/11/2034	423,931	0.63
<b>Total Mexican Peso</b>				<b>2,581,257</b>	<b>3.87</b>

## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 30.05% (31 December 2023: 32.31%) (continued)</b>					
<b>New Zealand Dollar</b>					
2,005,000	New Zealand Government Bond*	3.50%	14/04/2033	1,118,099	1.68
<b>Total New Zealand Dollar</b>				<b>1,118,099</b>	<b>1.68</b>
<b>Pound Sterling</b>					
296,972	United Kingdom Gilt*	1.25%	31/07/2051	181,507	0.27
66,000	United Kingdom Gilt*	4.63%	31/01/2034	86,194	0.13
<b>Total Pound Sterling</b>				<b>267,701</b>	<b>0.40</b>
<b>South Korean Won</b>					
308,330,000	Korea Treasury Bond*	4.25%	10/12/2032	239,146	0.36
<b>Total South Korean Won</b>				<b>239,146</b>	<b>0.36</b>
<b>Thai Baht</b>					
9,569,000	Thailand Government Bond**	2.00%	17/12/2031	250,238	0.37
<b>Total Thai Baht</b>				<b>250,238</b>	<b>0.37</b>
<b>United States Dollar</b>					
200,000	Angolan Government International Bond*	8.75%	14/04/2032	177,491	0.27
150,000	Argentine Republic Government International Bond*	0.75%	09/07/2030	84,826	0.13
30,000	Argentine Republic Government International Bond*	1.00%	09/07/2029	17,250	0.03
260,000	Argentine Republic Government International Bond*	3.63%	09/07/2035	109,535	0.16
200,000	Colombia Government International Bond*	6.13%	18/01/2041	167,700	0.25
200,000	Costa Rica Government International Bond*	6.55%	03/04/2034	206,306	0.31
310,000	Dominican Republic International Bond*	4.88%	23/09/2032	278,266	0.41
14,629	Ecuador Government International Bond*	0.00%	31/07/2030	7,022	0.01
3,972	Ecuador Government International Bond*	2.50%	31/07/2040	1,823	0.00
100,501	Ecuador Government International Bond*	3.50%	31/07/2035	50,266	0.08
23,932	Ecuador Government International Bond*	6.00%	31/07/2030	15,218	0.02
107,000	El Salvador Government International Bond*	7.65%	15/06/2035	77,875	0.12
200,000	Ghana Government International Bond*	7.63%	16/05/2029	101,776	0.15
112,000	Lebanon Government International Bond*	6.38%	09/03/2020	7,980	0.01
220,000	Lebanon Government International Bond*	6.60%	27/11/2026	15,643	0.02
108,000	Lebanon Government International Bond*	6.65%	26/02/2030	7,536	0.01
62,000	Lebanon Government International Bond*	8.25%	17/05/2034	4,291	0.01
80,000	Mexico Government International Bond*	5.75%	12/10/2110	66,264	0.10
200,000	Nigeria Government International Bond*	8.38%	24/03/2029	187,970	0.28
200,000	Republic of South Africa Government International Bond*	7.30%	20/04/2052	181,158	0.27
200,000	Sri Lanka Government International Bond*	7.85%	14/03/2029	119,100	0.18
150,000	Ukraine Government International Bond*	7.75%	01/09/2029	46,852	0.07
529,000	United States Treasury Note/Bond*	4.25%	31/05/2025	524,606	0.79

## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 30.05% (31 December 2023: 32.31%) (continued)</b>					
<b>United States Dollar (continued)</b>					
300,000	United States Treasury Note/Bond <sup>†</sup>	4.50%	31/05/2029	302,086	0.45
106,000	United States Treasury Note/Bond <sup>†</sup>	4.50%	15/02/2044	104,012	0.16
222,000	United States Treasury Note/Bond <sup>†</sup>	4.63%	31/05/2031	225,642	0.34
356,000	United States Treasury Note/Bond <sup>†</sup>	4.88%	31/05/2026	356,751	0.53
92,228	Zambia Government International Bond <sup>**</sup>	0.50%	31/12/2053	45,192	0.07
111,015	Zambia Government International Bond <sup>**</sup>	5.75%	30/06/2033	97,520	0.15
<b>Total United States Dollar</b>				<b>3,587,957</b>	<b>5.38</b>
<b>Total Government Bonds</b>				<b>20,044,700</b>	<b>30.05</b>
<b>Mortgage Backed Securities 19.78% (31 December 2023: 22.27%)</b>					
<b>United States Dollar</b>					
34,329	Fannie Mae Pool	2.50%	01/07/2050	28,336	0.04
165,620	Fannie Mae Pool	2.50%	01/09/2051	135,699	0.20
123,722	Fannie Mae Pool	2.50%	01/10/2051	101,205	0.15
297,254	Fannie Mae Pool	2.50%	01/01/2052	243,118	0.36
472,879	Fannie Mae Pool	2.50%	01/03/2052	387,161	0.58
193,501	Fannie Mae Pool	2.50%	01/04/2052	158,532	0.24
51,646	Fannie Mae Pool	3.00%	01/11/2045	45,231	0.07
44,694	Fannie Mae Pool	3.00%	01/08/2046	39,045	0.06
68,041	Fannie Mae Pool	3.00%	01/01/2050	58,775	0.09
83,124	Fannie Mae Pool	3.00%	01/03/2050	71,675	0.11
72,763	Fannie Mae Pool	3.00%	01/04/2050	62,741	0.09
45,250	Fannie Mae Pool	3.00%	01/07/2051	38,546	0.06
35,154	Fannie Mae Pool	3.50%	01/03/2047	31,833	0.05
55,569	Fannie Mae Pool	3.50%	01/09/2047	50,284	0.08
234,171	Fannie Mae Pool	3.50%	01/05/2052	208,917	0.31
175,121	Fannie Mae Pool	4.00%	01/04/2052	160,621	0.24
105,346	Fannie Mae Pool	4.00%	01/06/2052	96,513	0.14
321,179	Fannie Mae Pool	4.50%	01/09/2052	303,164	0.45
420,065	Fannie Mae Pool	4.50%	01/10/2052	396,753	0.60
450,951	Fannie Mae Pool	4.50%	01/01/2053	425,748	0.64
127,731	Fannie Mae Pool	5.00%	01/08/2052	123,888	0.19
68,187	Fannie Mae Pool	5.00%	01/11/2052	66,023	0.10
398,825	Fannie Mae Pool	5.00%	01/01/2053	386,160	0.58
280,433	Fannie Mae Pool	5.00%	01/04/2053	271,368	0.41
437,354	Fannie Mae Pool	5.50%	01/01/2053	432,383	0.65
269,899	Fannie Mae Pool	5.50%	01/02/2053	266,498	0.40
150,275	Fannie Mae Pool	5.50%	01/01/2054	148,298	0.22
96,843	Fannie Mae Pool	5.50%	01/02/2054	95,591	0.14
95,130	Fannie Mae Pool	6.00%	01/12/2052	95,792	0.14

## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Mortgage Backed Securities 19.78% (31 December 2023: 22.27%) (continued)</b>					
<b>United States Dollar (continued)</b>					
295,144	Fannie Mae Pool	6.00%	01/07/2053	296,317	0.44
78,948	Fannie Mae Pool	6.00%	01/09/2053	79,222	0.12
78,093	Fannie Mae Pool	6.00%	01/10/2053	78,531	0.12
44,774	Fannie Mae Pool	6.00%	01/06/2054	44,918	0.07
117,795	Fannie Mae Pool	6.50%	01/01/2054	120,121	0.18
69,667	Fannie Mae Pool (BH9277)	3.50%	01/02/2048	63,013	0.09
66,915	Fannie Mae Pool (BM5526)	3.50%	01/02/2048	60,592	0.09
205,586	Fannie Mae Pool (BU4047)	5.50%	01/07/2053	203,288	0.31
78,852	Fannie Mae Pool (CB4020)	4.00%	01/07/2052	72,288	0.11
112,733	Fannie Mae Pool (FS2485)	4.00%	01/07/2052	103,967	0.16
281,862	Fannie Mae Pool (FS2653)	4.00%	01/08/2052	258,493	0.39
76,123	Fannie Mae Pool (MA4655)	4.00%	01/07/2052	69,694	0.10
225,963	Fannie Mae Pool (MA4700)	4.00%	01/08/2052	206,982	0.31
111,037	Fannie Mae Pool (MA5072)	5.50%	01/07/2053	109,570	0.16
177,705	Freddie Mac Pool	2.50%	01/12/2050	145,752	0.22
78,333	Freddie Mac Pool	2.50%	01/08/2051	64,350	0.10
194,644	Freddie Mac Pool	2.50%	01/09/2051	159,899	0.24
85,228	Freddie Mac Pool	2.50%	01/01/2052	69,858	0.10
279,707	Freddie Mac Pool	2.50%	01/02/2052	229,267	0.34
267,895	Freddie Mac Pool	2.50%	01/03/2052	219,842	0.33
291,666	Freddie Mac Pool	2.50%	01/04/2052	238,932	0.36
110,711	Freddie Mac Pool	2.50%	01/06/2052	90,740	0.14
17,439	Freddie Mac Pool	3.00%	01/03/2050	15,176	0.02
95,670	Freddie Mac Pool	3.00%	01/07/2050	82,640	0.12
41,201	Freddie Mac Pool	3.00%	01/09/2052	35,073	0.05
47,383	Freddie Mac Pool	3.50%	01/04/2052	41,984	0.06
25,617	Freddie Mac Pool	4.50%	01/07/2052	24,195	0.04
333,945	Freddie Mac Pool	4.50%	01/08/2052	315,462	0.47
232,700	Freddie Mac Pool	5.00%	01/11/2052	225,363	0.34
141,106	Freddie Mac Pool	5.00%	01/01/2053	136,575	0.20
259,587	Freddie Mac Pool	5.00%	01/02/2053	251,233	0.38
250,758	Freddie Mac Pool	5.00%	01/04/2053	242,627	0.36
43,276	Freddie Mac Pool	5.00%	01/08/2053	41,845	0.06
177,483	Freddie Mac Pool	5.50%	01/09/2052	175,670	0.26
186,085	Freddie Mac Pool	5.50%	01/10/2052	184,005	0.28
35,506	Freddie Mac Pool	5.50%	01/12/2052	35,113	0.05
111,493	Freddie Mac Pool	5.50%	01/02/2053	110,101	0.17
252,072	Freddie Mac Pool	5.50%	01/05/2053	248,838	0.37
110,657	Freddie Mac Pool	6.00%	01/03/2053	111,174	0.17
311,531	Freddie Mac Pool	6.00%	01/04/2053	313,147	0.47

## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Mortgage Backed Securities 19.78% (31 December 2023: 22.27%) (continued)</b>					
<b>United States Dollar (continued)</b>					
477,317	Freddie Mac Pool	6.00%	01/05/2053	479,541	0.72
369,262	Freddie Mac Pool	6.00%	01/06/2053	371,179	0.56
66,355	Freddie Mac Pool (QE2363)	3.50%	01/05/2052	58,794	0.09
230,886	Freddie Mac Pool (RA7384)	3.50%	01/05/2052	204,575	0.31
74,811	Freddie Mac Pool (SD3908)	6.00%	01/09/2053	75,464	0.11
46,363	Freddie Mac Pool (SD8363)	6.00%	01/09/2053	46,524	0.07
315,000	Ginnie Mae	5.50%	01/07/2038	312,561	0.47
395,000	Ginnie Mae	6.00%	01/07/2054	396,702	0.59
141,405	Ginnie Mae II Pool	2.50%	20/05/2052	118,931	0.18
76,477	Ginnie Mae II Pool	4.50%	20/09/2052	72,842	0.11
149,291	Ginnie Mae II Pool	5.00%	20/03/2053	145,505	0.22
33,821	Ginnie Mae II Pool	5.00%	20/07/2053	32,955	0.05
73,768	Ginnie Mae II Pool	5.00%	20/11/2053	71,848	0.11
144,884	Ginnie Mae II Pool	5.50%	20/03/2053	143,865	0.22
152,449	Ginnie Mae II Pool	6.00%	20/08/2053	153,240	0.23
<b>Total Mortgage Backed Securities **</b>				<b>13,190,281</b>	<b>19.78</b>
Number of Shares	Security Description			Fair Value US\$	% of Net Assets
<b>Investment Funds 0.00% (31 December 2023: 0.03%)</b>					
<b>Pound Sterling</b>					
3,054	NB Global Monthly Income Fund Ltd			2,162	0.00
<b>Total Investment Funds #</b>				<b>2,162</b>	<b>0.00</b>
<b>Total Investments</b>				<b>62,299,154</b>	<b>93.40</b>

Forward Currency Contracts 3.44% (31 December 2023: 7.14%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
AUD 8,228,998	US\$ 5,455,362	18/07/2024	BNP Paribas	5	42,700	0.06
AUD 74,798	US\$ 49,186	18/07/2024	Deutsche Bank AG	1	789	0.00
AUD 74,013	US\$ 47,701	18/07/2024	Goldman Sachs International	1	1,749	0.00
AUD 8,109,325	US\$ 5,285,012	18/07/2024	Standard Chartered Bank	2	133,092	0.20
AUD 3,011,593	US\$ 1,996,759	18/07/2024	State Street Bank and Trust Co	2	15,385	0.02
AUD 2,915,365	US\$ 1,918,942	18/07/2024	UBS AG	2	28,908	0.04
AUD 4,994,931	US\$ 3,317,064	18/07/2024	Westpac Banking Corp	2	20,211	0.03
CAD 1,338,591	US\$ 977,828	18/07/2024	BNP Paribas	1	793	0.00
CAD 2,642,184	US\$ 1,928,279	18/07/2024	Goldman Sachs International	1	3,376	0.01
CAD 433,246	US\$ 315,395	18/07/2024	State Street Bank and Trust Co	1	1,344	0.00
CAD 912,370	US\$ 666,327	18/07/2024	Westpac Banking Corp	1	691	0.00
CHF 2,357,077	US\$ 2,605,030	18/07/2024	BNP Paribas	2	23,187	0.04

## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 3.44% (31 December 2023: 7.14%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
CHF 2,088,717	US\$ 2,310,648	18/07/2024	Goldman Sachs International	1	18,339	0.03
CHF 294,578	US\$ 324,299	18/07/2024	State Street Bank and Trust Co	1	4,165	0.01
CHF 877,844	US\$ 977,722	18/07/2024	UBS AG	1	1,102	0.00
CNY 15,856,954	US\$ 2,215,494	18/07/2024	Goldman Sachs International	2	6,655	0.01
CZK 23,829,166	US\$ 1,014,587	18/07/2024	State Street Bank and Trust Co	2	5,435	0.01
€ 37,125	US\$ 39,590	18/07/2024	Citibank NA	1	229	0.00
€ 113,448	US\$ 121,302	18/07/2024	Goldman Sachs International	2	379	0.00
€ 301,195	US\$ 322,794	18/07/2024	State Street Bank and Trust Co	1	259	0.00
€ 117,363	US\$ 125,581	18/07/2024	UBS AG	1	299	0.00
€ 236,588	£ 200,000	18/07/2024	Westpac Banking Corp	1	912	0.00
£ 1,058,424	US\$ 1,336,038	18/07/2024	Goldman Sachs International	1	2,045	0.00
£ 522,271	US\$ 654,410	18/07/2024	Standard Chartered Bank	1	5,857	0.01
£ 37,695	US\$ 46,877	18/07/2024	State Street Bank and Trust Co	1	778	0.00
INR 28,633,681	US\$ 342,466	18/07/2024	BNP Paribas	1	915	0.00
INR 83,999,703	US\$ 1,004,555	18/07/2024	Standard Chartered Bank	2	2,788	0.00
KRW 3,770,707,579	US\$ 2,737,853	18/07/2024	Goldman Sachs International	3	287	0.00
MXN 3,664,519	US\$ 194,278	18/07/2024	Canadian Imperial Bank of Commerce	1	5,630	0.01
MXN 1,857,192	US\$ 99,224	18/07/2024	Goldman Sachs International	2	2,090	0.00
NOK 30,906,660	US\$ 2,892,731	18/07/2024	BNP Paribas	3	11,215	0.02
NOK 10,574,658	US\$ 986,888	18/07/2024	Canadian Imperial Bank of Commerce	1	6,692	0.01
NOK 14,328,698	US\$ 1,342,325	18/07/2024	Goldman Sachs International	1	3,979	0.01
NOK 7,151,481	US\$ 651,804	18/07/2024	Standard Chartered Bank	1	20,140	0.03
NOK 20,989,034	US\$ 1,926,730	18/07/2024	UBS AG	2	45,371	0.07
NZD 469,504	US\$ 281,760	18/07/2024	Canadian Imperial Bank of Commerce	1	4,332	0.01
NZD 2,030,434	US\$ 1,206,955	18/07/2024	Standard Chartered Bank	1	30,288	0.05
NZD 2,253,046	US\$ 1,349,177	18/07/2024	State Street Bank and Trust Co	2	23,714	0.04
PLN 86	US\$ 21	18/07/2024	Goldman Sachs International	1	0	0.00
SEK 16,119,818	US\$ 1,505,027	18/07/2024	BNP Paribas	3	18,341	0.03
SEK 51,854,504	US\$ 4,783,624	18/07/2024	State Street Bank and Trust Co	4	116,773	0.18
SEK 13,945,394	US\$ 1,303,081	18/07/2024	UBS AG	2	14,798	0.02
TRY 22,183,718	US\$ 659,445	18/07/2024	Goldman Sachs International	1	5,480	0.01
US\$ 7,394,498	€ 6,819,729	18/07/2024	BNP Paribas	7	79,868	0.12
US\$ 1,412,903	NZD 2,309,922	18/07/2024	BNP Paribas	3	5,355	0.01
US\$ 2,671,258	CHF 2,378,502	18/07/2024	BNP Paribas	3	19,151	0.03
US\$ 983,136	PLN 3,878,679	18/07/2024	BNP Paribas	1	18,459	0.03
US\$ 7,219,984	¥ 1,129,929,477	18/07/2024	BNP Paribas	8	178,163	0.27
US\$ 2,943,977	CAD 4,013,619	18/07/2024	BNP Paribas	3	9,689	0.01
US\$ 684,304	MXN 11,911,025	18/07/2024	BNP Paribas	2	34,528	0.05
US\$ 2,236,541	£ 1,758,613	18/07/2024	BNP Paribas	2	13,263	0.02
US\$ 677,590	CNY 4,917,337	18/07/2024	BNP Paribas	1	3,133	0.01
US\$ 2,578,710	SEK 26,894,776	18/07/2024	BNP Paribas	4	37,077	0.06

## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

## Forward Currency Contracts 3.44% (31 December 2023: 7.14%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 998,274	NOK 10,491,525	18/07/2024	BNP Paribas	1	12,505	0.02
US\$ 666,134	ILS 2,478,452	18/07/2024	BNP Paribas	1	7,806	0.01
US\$ 816,535	HUF 296,423,836	18/07/2024	BNP Paribas	3	12,607	0.02
US\$ 226,156	£ 177,699	18/07/2024	Canadian Imperial Bank of Commerce	2	1,505	0.00
US\$ 96,799	CNY 699,666	18/07/2024	Canadian Imperial Bank of Commerce	1	833	0.00
US\$ 1,062,723	¥ 160,339,255	18/07/2024	Canadian Imperial Bank of Commerce	2	63,474	0.10
US\$ 1,029,160	SEK 10,788,841	18/07/2024	Canadian Imperial Bank of Commerce	1	9,584	0.01
US\$ 112,500	€ 104,413	18/07/2024	Canadian Imperial Bank of Commerce	1	509	0.00
US\$ 7,175	CNY 51,841	18/07/2024	Citibank NA	1	65	0.00
US\$ 165,717	€ 154,213	18/07/2024	Citibank NA	1	312	0.00
US\$ 2,224,116	¥ 337,482,984	18/07/2024	Citibank NA	1	120,892	0.18
US\$ 56,907	NZD 92,845	18/07/2024	Citibank NA	1	332	0.00
US\$ 1,953,092	CHF 1,734,834	18/07/2024	Citibank NA	1	18,696	0.03
US\$ 663,958	CNY 4,723,647	18/07/2024	Citibank NA	1	1,999	0.00
US\$ 818,824	CAD 1,119,648	18/07/2024	Citibank NA	2	268	0.00
US\$ 298,369	BRL 1,617,083	18/07/2024	Citibank NA	1	7,788	0.01
US\$ 73,603	NZD 120,000	18/07/2024	Deutsche Bank AG	1	481	0.00
US\$ 4,948,002	NOK 52,173,855	18/07/2024	Goldman Sachs International	5	45,819	0.07
US\$ 1,343,458	ILS 5,003,228	18/07/2024	Goldman Sachs International	1	14,498	0.02
US\$ 121,199	€ 112,478	18/07/2024	Goldman Sachs International	2	559	0.00
US\$ 1,001,612	CAD 1,369,875	18/07/2024	Goldman Sachs International	1	120	0.00
US\$ 3,463,868	MXN 57,905,800	18/07/2024	Goldman Sachs International	3	304,962	0.46
US\$ 324,479	BRL 1,684,794	18/07/2024	Goldman Sachs International	1	21,731	0.03
US\$ 45,088	CNY 320,710	18/07/2024	Goldman Sachs International	1	144	0.00
US\$ 1,074,211	PLN 4,226,133	18/07/2024	Goldman Sachs International	2	23,118	0.03
US\$ 2,009,921	CHF 1,784,625	18/07/2024	Goldman Sachs International	1	20,007	0.03
US\$ 1,987,256	NZD 3,246,842	18/07/2024	Goldman Sachs International	1	8,796	0.01
US\$ 1,326,807	SEK 13,901,498	18/07/2024	Goldman Sachs International	2	13,076	0.02
US\$ 328,558	£ 259,731	18/07/2024	Goldman Sachs International	1	200	0.00
US\$ 57,912	KRW 78,926,082	18/07/2024	Royal Bank of Canada	1	599	0.00
US\$ 94,440	€ 86,556	18/07/2024	Royal Bank of Canada	1	1,603	0.00
US\$ 1,014,913	CNY 7,356,916	18/07/2024	Standard Chartered Bank	2	5,847	0.01
US\$ 313,582	BRL 1,656,187	18/07/2024	Standard Chartered Bank	1	15,974	0.02
US\$ 641,174	MXN 11,216,466	18/07/2024	Standard Chartered Bank	1	29,288	0.04
US\$ 637,312	£ 500,623	18/07/2024	Standard Chartered Bank	1	4,413	0.01
US\$ 43,490	CNY 309,590	18/07/2024	Standard Chartered Bank	1	105	0.00
US\$ 716,109	¥ 111,600,000	18/07/2024	Standard Chartered Bank	2	20,608	0.03
US\$ 1,652,665	NZD 2,704,398	18/07/2024	Standard Chartered Bank	2	4,744	0.01
US\$ 320,415	CLP 292,246,834	18/07/2024	State Street Bank and Trust Co	1	10,865	0.02
US\$ 1,021,192	NOK 10,729,833	18/07/2024	State Street Bank and Trust Co	1	13,031	0.02
US\$ 1,574,134	IDR 25,388,425,827	18/07/2024	State Street Bank and Trust Co	1	22,201	0.03



## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 3.44% (31 December 2023: 7.14%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 732,110	MXN 12,352,052	18/07/2024	State Street Bank and Trust Co	3	58,275	0.09
US\$ 1,996,633	¥ 309,449,957	18/07/2024	State Street Bank and Trust Co	3	68,113	0.10
US\$ 28,482,812	€ 26,422,576	18/07/2024	State Street Bank and Trust Co	3	142,778	0.21
US\$ 2,928,296	NZD 4,792,306	18/07/2024	State Street Bank and Trust Co	3	8,110	0.01
US\$ 1,954,439	SEK 20,477,252	18/07/2024	State Street Bank and Trust Co	2	19,281	0.03
US\$ 1,633,803	KRW 2,230,250,369	18/07/2024	UBS AG	3	14,282	0.02
US\$ 1,639,854	SEK 17,153,587	18/07/2024	UBS AG	2	18,792	0.03
US\$ 980,342	¥ 148,638,517	18/07/2024	UBS AG	1	54,014	0.08
US\$ 14,414	BRL 75,411	18/07/2024	UBS AG	1	863	0.00
US\$ 765,419	€ 704,178	18/07/2024	UBS AG	3	10,139	0.02
US\$ 338,904	ILS 1,254,317	18/07/2024	UBS AG	1	5,732	0.01
US\$ 1,286,091	NOK 13,609,290	18/07/2024	UBS AG	1	7,381	0.01
US\$ 258,746	€ 237,460	18/07/2024	Westpac Banking Corp	2	4,054	0.01
US\$ 247,684	THB 9,000,000	18/07/2024	Westpac Banking Corp	1	2,114	0.00
US\$ 111,142	£ 87,286	18/07/2024	Westpac Banking Corp	2	793	0.00
ZAR 6,334,759	US\$ 341,712	18/07/2024	Canadian Imperial Bank of Commerce	1	4,786	0.01
ZAR 829,437	US\$ 43,925	18/07/2024	Deutsche Bank AG	1	1,444	0.00
<i>EUR Hedged Classes</i>						
€ 14,905	US\$ 15,945	18/07/2024	UBS AG	3	42	0.00
US\$ 95	€ 88	18/07/2024	Goldman Sachs International	1	1	0.00
US\$ 209	€ 192	18/07/2024	UBS AG	2	3	0.00
US\$ 201	€ 186	18/07/2024	Westpac Banking Corp	2	2	0.00
<i>GBP Hedged Classes</i>						
£ 11,308	US\$ 14,131	18/07/2024	CitiBank NA	1	165	0.00
£ 284	US\$ 355	18/07/2024	Goldman Sachs International	1	4	0.00
£ 11,308	US\$ 14,126	18/07/2024	State Street Bank and Trust Co	1	171	0.00
US\$ 171	£ 134	18/07/2024	UBS AG	1	1	0.00
US\$ 576	£ 453	18/07/2024	Westpac Banking Corp	3	3	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>2,293,505</b>	<b>3.44</b>

### Futures Contracts 0.44% (31 December 2023: 1.28%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
23	Canadian 10-Year Bond Future September 2024	4,239	0.01
43	Canadian 5-Year Bond Future September 2024	20,112	0.03
40	Euro-BOBL Future September 2024	46,171	0.07
(11)	Euro-BTP Future September 2024	10,439	0.01
2	Euro-Bund Call Option on Future August 2024, Strike Price EUR 134.00	32	0.00
17	Euro-Bund Future September 2024	30,995	0.05
(12)	Euro-OAT Future September 2024	13,054	0.02
44	Euro-Schatz Future September 2024	20,888	0.03

## Global Opportunistic Bond - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

#### Futures Contracts 0.44% (31 December 2023: 1.28%) (continued)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
10	United Kingdom Long Gilt Future September 2024	10,745	0.02
23	US Treasury 10-Year Note (CBT) Future September 2024	21,110	0.03
62	US Treasury 2-Year Note (CBT) Future September 2024	35,357	0.05
68	US Treasury 5-Year Note (CBT) Future September 2024	54,451	0.08
10	US Treasury Long Bond (CBT) Future September 2024	13,594	0.02
9	US Treasury Ultra Bond (CBT) Future September 2024	12,797	0.02
<b>Total Unrealised Gain on Futures Contracts <sup>‡</sup></b>		<b>293,984</b>	<b>0.44</b>

#### Interest Rate Swap Contracts 0.05% (31 December 2023: 0.00%)

	Notional Amount	Expiration Date	Counterparty	Receive / (Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
NZD	1,311,000	27/02/2034	LCH Clearnet Ltd <sup>1</sup>	(Pay)	4.75%	3M BKBM	16,131	0.02
NZD	1,336,000	14/02/2034	LCH Clearnet Ltd <sup>1</sup>	(Pay)	4.68%	3M BKBM	11,851	0.02
KRW	942,826,000	16/02/2029	LCH Clearnet Ltd <sup>1</sup>	(Pay)	3.36%	3M KORIBOR	6,101	0.01
CNY	16,892,000	17/08/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	2.05%	7D CNRR	1,600	0.00
<b>Total Unrealised Gain on Interest Rate Swap Contracts <sup>∞</sup></b>							<b>35,683</b>	<b>0.05</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

#### Credit Default Swap Contracts 0.32% (31 December 2023: 0.30%)

	Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Fair Value US\$	% of Net Assets
USD	6,687,000	20/06/2029	ICE Clear U.S. <sup>1</sup>	Buying default protection on CDX.EM.41.V1	213,655	0.32
<b>Total Fair Value on Credit Default Swap Contracts <sup>∞</sup></b>					<b>213,655</b>	<b>0.32</b>

<sup>1</sup>Centrally cleared swap.

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>65,135,981</b>	<b>97.65</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (2.64%) (31 December 2023: (10.06%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
AUD 2,267,345	US\$ 1,519,814	18/07/2024	BNP Paribas	2	(4,927)	(0.01)
AUD 66,348	US\$ 44,344	18/07/2024	Goldman Sachs International	1	(15)	(0.00)
AUD 1,477,230	US\$ 987,528	18/07/2024	Standard Chartered Bank	1	(543)	(0.00)

## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (2.64%) (31 December 2023: (10.06%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
BRL 1,846,547	US\$ 358,863	18/07/2024	State Street Bank and Trust Co	1	(27,049)	(0.04)
BRL 5,157,830	US\$ 985,880	18/07/2024	UBS AG	1	(59,047)	(0.09)
CAD 2,723,551	US\$ 1,992,103	18/07/2024	BNP Paribas	2	(961)	(0.00)
CAD 743,395	US\$ 544,183	18/07/2024	Citibank NA	2	(699)	(0.00)
CAD 58,970	US\$ 43,202	18/07/2024	Goldman Sachs International	1	(90)	(0.00)
CAD 73,674	US\$ 53,959	18/07/2024	JPMorgan Chase Bank	1	(98)	(0.00)
CAD 892,799	US\$ 654,181	18/07/2024	Standard Chartered Bank	1	(1,471)	(0.00)
CAD 448,595	US\$ 329,953	18/07/2024	State Street Bank and Trust Co	1	(1,993)	(0.00)
CAD 2,242,318	US\$ 1,646,427	18/07/2024	UBS AG	1	(7,106)	(0.01)
CHF 2,506,572	US\$ 2,823,188	18/07/2024	BNP Paribas	3	(28,280)	(0.04)
CHF 299,762	US\$ 334,935	18/07/2024	Canadian Imperial Bank of Commerce	1	(691)	(0.00)
CHF 2,624,309	US\$ 2,939,354	18/07/2024	State Street Bank and Trust Co	2	(13,165)	(0.02)
CHF 897,826	US\$ 1,018,561	18/07/2024	UBS AG	1	(17,456)	(0.03)
CHF 889,711	US\$ 997,607	18/07/2024	Westpac Banking Corp	1	(5,551)	(0.01)
CLP 316,685,803	US\$ 339,409	18/07/2024	BNP Paribas	1	(3,974)	(0.01)
CLP 292,018,481	US\$ 321,766	18/07/2024	Goldman Sachs International	1	(12,458)	(0.02)
CNY 327,460	US\$ 45,933	18/07/2024	Citibank NA	1	(44)	(0.00)
COP 598,948	US\$ 153	18/07/2024	Standard Chartered Bank	1	(9)	(0.00)
CZK 18,936,162	US\$ 824,807	18/07/2024	BNP Paribas	2	(14,233)	(0.02)
CZK 7,240,151	US\$ 316,646	18/07/2024	State Street Bank and Trust Co	1	(6,727)	(0.01)
€ 3,533,583	US\$ 3,838,400	18/07/2024	BNP Paribas	4	(48,389)	(0.07)
€ 57,655	US\$ 62,425	18/07/2024	Canadian Imperial Bank of Commerce	1	(586)	(0.00)
€ 2,288,223	US\$ 2,490,269	18/07/2024	Citibank NA	2	(35,992)	(0.05)
€ 594,458	US\$ 646,128	18/07/2024	Deutsche Bank AG	1	(8,531)	(0.01)
€ 155,633	US\$ 168,066	18/07/2024	Goldman Sachs International	2	(1,139)	(0.00)
€ 775,219	US\$ 832,956	18/07/2024	Standard Chartered Bank	2	(1,480)	(0.00)
€ 5,680,564	US\$ 6,121,922	18/07/2024	State Street Bank and Trust Co	5	(29,124)	(0.04)
€ 1,962,407	US\$ 2,134,148	18/07/2024	UBS AG	5	(29,332)	(0.04)
£ 1,280,505	US\$ 1,633,906	18/07/2024	BNP Paribas	2	(15,062)	(0.02)
£ 1,031,953	US\$ 1,312,840	18/07/2024	Deutsche Bank AG	1	(8,222)	(0.01)
£ 33,757	US\$ 43,024	18/07/2024	Royal Bank of Canada	1	(348)	(0.00)
£ 502,253	US\$ 641,229	18/07/2024	State Street Bank and Trust Co	1	(6,270)	(0.01)
£ 536,987	US\$ 679,438	18/07/2024	UBS AG	1	(567)	(0.00)
HUF 286,689,175	US\$ 802,788	18/07/2024	BNP Paribas	2	(25,262)	(0.04)
IDR 8,553,429,752	US\$ 524,815	18/07/2024	Goldman Sachs International	1	(1,964)	(0.00)
IDR 664,287,381	US\$ 41,378	18/07/2024	Royal Bank of Canada	1	(772)	(0.00)
IDR 4,844,779	US\$ 300	18/07/2024	State Street Bank and Trust Co	1	(4)	(0.00)
ILS 2,384,920	US\$ 637,270	18/07/2024	Goldman Sachs International	1	(3,786)	(0.01)
¥ 359,228,614	US\$ 2,301,977	18/07/2024	BNP Paribas	3	(63,232)	(0.10)
¥ 163,825,240	US\$ 1,085,861	18/07/2024	Canadian Imperial Bank of Commerce	1	(64,887)	(0.10)
¥ 263,409,742	US\$ 1,729,811	18/07/2024	Citibank NA	3	(88,218)	(0.13)

## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

## Forward Currency Contracts (2.64%) (31 December 2023: (10.06%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
¥ 404,712,116	US\$ 2,614,058	18/07/2024	State Street Bank and Trust Co	2	(91,856)	(0.14)
¥ 453,314,120	US\$ 2,930,213	18/07/2024	UBS AG	2	(105,119)	(0.16)
¥ 356,348,792	US\$ 2,292,212	18/07/2024	Westpac Banking Corp	2	(71,414)	(0.11)
KRW 54,897,506	US\$ 40,110	18/07/2024	Royal Bank of Canada	1	(246)	(0.00)
KRW 80,284,296	US\$ 58,567	18/07/2024	Standard Chartered Bank	1	(268)	(0.00)
KRW 882,381,406	US\$ 650,173	18/07/2024	UBS AG	1	(9,422)	(0.01)
MXN 10,988,755	US\$ 654,842	18/07/2024	Canadian Imperial Bank of Commerce	1	(55,378)	(0.08)
MXN 3,438,794	US\$ 202,952	18/07/2024	Citibank NA	1	(15,358)	(0.02)
MXN 831,689	US\$ 49,205	18/07/2024	Deutsche Bank AG	1	(3,835)	(0.01)
MXN 24,347,623	US\$ 1,353,985	18/07/2024	Goldman Sachs International	3	(25,762)	(0.04)
MXN 16,849,890	US\$ 975,021	18/07/2024	State Street Bank and Trust Co	2	(55,817)	(0.08)
MXN 28,598,023	US\$ 1,619,011	18/07/2024	UBS AG	2	(58,919)	(0.09)
NOK 10,817,413	US\$ 1,020,747	18/07/2024	BNP Paribas	1	(4,357)	(0.01)
NOK 6,555,478	US\$ 621,119	18/07/2024	Goldman Sachs International	1	(5,175)	(0.01)
NOK 10,182,418	US\$ 965,421	18/07/2024	State Street Bank and Trust Co	1	(8,695)	(0.01)
NZD 3,765,998	US\$ 2,305,435	18/07/2024	BNP Paribas	3	(10,627)	(0.02)
NZD 5,938,374	US\$ 3,647,376	18/07/2024	State Street Bank and Trust Co	4	(28,834)	(0.04)
NZD 74,503	US\$ 45,564	18/07/2024	UBS AG	1	(166)	(0.00)
PLN 310,000	US\$ 78,048	18/07/2024	Goldman Sachs International	1	(947)	(0.00)
PLN 3,914,154	US\$ 991,666	18/07/2024	Standard Chartered Bank	1	(18,166)	(0.03)
SEK 13,225,865	US\$ 1,253,043	18/07/2024	BNP Paribas	1	(3,161)	(0.01)
US\$ 1,505,540	CZK 35,772,030	18/07/2024	BNP Paribas	1	(25,702)	(0.04)
US\$ 2,019,077	€ 1,885,314	18/07/2024	BNP Paribas	1	(3,052)	(0.01)
US\$ 9,083,647	AUD 13,676,180	18/07/2024	BNP Paribas	8	(53,855)	(0.08)
US\$ 312,249	NOK 3,363,970	18/07/2024	BNP Paribas	1	(3,825)	(0.01)
US\$ 348,681	£ 276,821	18/07/2024	BNP Paribas	1	(1,282)	(0.00)
US\$ 329,288	ZAR 6,306,078	18/07/2024	BNP Paribas	1	(15,642)	(0.02)
US\$ 270,139	CAD 371,417	18/07/2024	Canadian Imperial Bank of Commerce	1	(1,397)	(0.00)
US\$ 1,386,399	NZD 2,310,193	18/07/2024	Canadian Imperial Bank of Commerce	1	(21,315)	(0.03)
US\$ 671,127	¥ 107,701,469	18/07/2024	Canadian Imperial Bank of Commerce	1	(78)	(0.00)
US\$ 118,469	€ 110,921	18/07/2024	Canadian Imperial Bank of Commerce	1	(502)	(0.00)
US\$ 1,566,471	AUD 2,389,498	18/07/2024	Canadian Imperial Bank of Commerce	2	(30,030)	(0.05)
US\$ 49,011	CAD 67,351	18/07/2024	Citibank NA	1	(228)	(0.00)
US\$ 2,300,945	€ 2,150,175	18/07/2024	Citibank NA	1	(5,266)	(0.01)
US\$ 427,679	€ 400,000	18/07/2024	Deutsche Bank AG	1	(1,349)	(0.00)
US\$ 37,513	ZAR 708,353	18/07/2024	Deutsche Bank AG	1	(1,233)	(0.00)
US\$ 643,690	SEK 6,817,058	18/07/2024	Deutsche Bank AG	1	(542)	(0.00)
US\$ 83,802	PLN 342,221	18/07/2024	Deutsche Bank AG	1	(1,313)	(0.00)
US\$ 125,377	CAD 171,783	18/07/2024	Goldman Sachs International	2	(211)	(0.00)
US\$ 653,789	£ 522,882	18/07/2024	Goldman Sachs International	1	(7,250)	(0.01)
US\$ 70,413	ZAR 1,346,531	18/07/2024	Goldman Sachs International	1	(3,239)	(0.01)

## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (2.64%) (31 December 2023: (10.06%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
US\$ 977,590	CZK 23,085,483	18/07/2024	Goldman Sachs International	2	(10,597)	(0.02)
US\$ 51,418	AUD 77,664	18/07/2024	Goldman Sachs International	1	(472)	(0.00)
US\$ 4,235,228	CNY 30,312,799	18/07/2024	Goldman Sachs International	5	(12,722)	(0.02)
US\$ 946,460	KRW 1,304,000,000	18/07/2024	Goldman Sachs International	2	(453)	(0.00)
US\$ 91	HUF 33,922	18/07/2024	Goldman Sachs International	1	(1)	(0.00)
US\$ 319,492	CLP 313,245,568	18/07/2024	Goldman Sachs International	1	(12,300)	(0.02)
US\$ 652,571	PLN 2,629,795	18/07/2024	Goldman Sachs International	1	(1,493)	(0.00)
US\$ 335,493	CHF 306,029	18/07/2024	Standard Chartered Bank	1	(5,739)	(0.01)
US\$ 5,320	AUD 8,000	18/07/2024	Standard Chartered Bank	1	(26)	(0.00)
US\$ 626,270	SEK 6,812,117	18/07/2024	Standard Chartered Bank	1	(17,494)	(0.03)
US\$ 5,897,591	CHF 5,325,519	18/07/2024	State Street Bank and Trust Co	1	(40,534)	(0.06)
US\$ 2,947,221	SEK 31,865,581	18/07/2024	State Street Bank and Trust Co	5	(64,167)	(0.10)
US\$ 8,365,095	£ 6,669,755	18/07/2024	State Street Bank and Trust Co	7	(66,959)	(0.10)
US\$ 2,000,831	AUD 3,021,826	18/07/2024	State Street Bank and Trust Co	2	(18,150)	(0.03)
US\$ 632,547	€ 591,505	18/07/2024	State Street Bank and Trust Co	1	(1,883)	(0.00)
US\$ 2,305,266	CAD 3,165,973	18/07/2024	State Street Bank and Trust Co	2	(9,323)	(0.01)
US\$ 973,210	NOK 10,667,216	18/07/2024	State Street Bank and Trust Co	2	(29,067)	(0.04)
US\$ 1,330,076	NZD 2,195,460	18/07/2024	State Street Bank and Trust Co	1	(7,726)	(0.01)
US\$ 1,302,292	CHF 1,171,184	18/07/2024	UBS AG	1	(3,616)	(0.01)
US\$ 325,349	KRW 448,205,148	18/07/2024	UBS AG	1	(120)	(0.00)
US\$ 80,951	€ 75,558	18/07/2024	UBS AG	1	(91)	(0.00)
US\$ 384,692	CAD 529,147	18/07/2024	Westpac Banking Corp	2	(2,159)	(0.00)
US\$ 4,039,964	AUD 6,146,001	18/07/2024	Westpac Banking Corp	4	(66,380)	(0.10)
US\$ 105,206	€ 98,362	18/07/2024	Westpac Banking Corp	1	(294)	(0.00)
US\$ 39,650	£ 31,679	18/07/2024	Westpac Banking Corp	1	(399)	(0.00)
<i>EUR Hedged Classes</i>						
€ 185	US\$ 199	18/07/2024	Goldman Sachs International	1	(1)	(0.00)
€ 194	US\$ 211	18/07/2024	UBS AG	2	(3)	(0.00)
€ 100	US\$ 109	18/07/2024	Westpac Banking Corp	1	(2)	(0.00)
US\$ 104	€ 97	18/07/2024	Goldman Sachs International	1	(0)	(0.00)
US\$ 91	€ 85	18/07/2024	Westpac Banking Corp	1	(0)	(0.00)
<i>GBP Hedged Classes</i>						
£ 178	US\$ 228	18/07/2024	UBS AG	1	(3)	(0.00)
£ 533	US\$ 677	18/07/2024	Westpac Banking Corp	3	(3)	(0.00)
US\$ 349	£ 280	18/07/2024	Goldman Sachs International	2	(6)	(0.00)
US\$ 154	£ 123	18/07/2024	Westpac Banking Corp	1	(1)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(1,762,771)</b>	<b>(2.64)</b>

## Global Opportunistic Bond - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Futures Contracts (0.11%) (31 December 2023: (0.54%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
60	10-Year Mini Japanese Government Bond Future September 2024	(21,360)	(0.03)
(1)	Euro-Buxl 30-Year Bond Future September 2024	(3,408)	(0.01)
(35)	US Treasury 10-Year Ultra Future September 2024	(41,692)	(0.06)
(4)	US Treasury Ultra Bond (CBT) Future September 2024	(5,719)	(0.01)
<b>Total Unrealised Loss on Futures Contracts *</b>		<b>(72,179)</b>	<b>(0.11)</b>

### Credit Default Swap Contracts (1.10%) (31 December 2023: (1.26%))

Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Fair Value US\$	% of Net Assets
EUR 9,282,000	20/06/2029	ICE Clear U.S. <sup>1</sup>	Buying default protection on iTRAXX Europe Crossover S41.V1	(736,621)	(1.10)
<b>Total Fair Value on Credit Default Swap Contracts <sup>∞</sup></b>				<b>(736,621)</b>	<b>(1.10)</b>

<sup>1</sup>Centrally cleared swap.

### Interest Rate Swap Contracts (0.06%) (31 December 2023: (0.00%))

Notional Amount	Expiration Date	Counterparty	Receive / (Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
KRW 1,267,973,000	11/08/2032	LCH Clearnet Ltd <sup>1</sup>	(Pay)	2.88%	3M KORIBOR	(13)	(0.00)
USD 5,090,000	08/02/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	4.29%	12M SOFR	(36,333)	(0.06)
<b>Total Unrealised Loss on Interest Rate Swap Contracts <sup>∞</sup></b>						<b>(36,346)</b>	<b>(0.06)</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(2,607,917)</b>	<b>(3.91)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>62,528,064</b>	<b>93.74</b>
<b>Other Net Assets</b>	<b>4,176,413</b>	<b>6.26</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>66,704,477</b>	<b>100.00</b>

## Global Opportunistic Bond - Schedule of Investments (Continued)

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	37,363,163	52.47
** Transferable securities and/or money market instruments dealt in on a regulated market	24,807,421	34.84
† Other transferable securities and/or money market instruments	126,408	0.18
μ Investment funds	2,162	0.00
± Financial derivative instruments traded on a regulated market	221,805	0.31
∞ Financial derivative instruments that are traded OTC and centrally cleared	7,105	0.01
<b>Total Investments</b>	<b>62,528,064</b>	<b>87.81</b>

## Global Real Estate Securities - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 15.12% (31 December 2023: 14.74%)</b>			
<b>Canadian Dollar</b>			
8,804	Brookfield Corp	366,096	1.83
<b>Total Canadian Dollar</b>		<b>366,096</b>	<b>1.83</b>
<b>Euro</b>			
9,880	Cellnex Telecom SA	321,582	1.61
10,063	Vonovia SE	286,591	1.44
<b>Total Euro</b>		<b>608,173</b>	<b>3.05</b>
<b>Hong Kong Dollar</b>			
51,883	Sun Hung Kai Properties Ltd	449,638	2.25
<b>Total Hong Kong Dollar</b>		<b>449,638</b>	<b>2.25</b>
<b>Japanese Yen</b>			
22,900	Mitsui Fudosan Co Ltd	210,809	1.05
14,800	Nomura Real Estate Holdings Inc	372,636	1.87
6,700	Sumitomo Realty & Development Co Ltd	197,739	0.99
<b>Total Japanese Yen</b>		<b>781,184</b>	<b>3.91</b>
<b>Pound Sterling</b>			
118,627	Grainger Plc	364,008	1.82
<b>Total Pound Sterling</b>		<b>364,008</b>	<b>1.82</b>
<b>Singapore Dollar</b>			
117,500	UOL Group Ltd	450,445	2.26
<b>Total Singapore Dollar</b>		<b>450,445</b>	<b>2.26</b>
<b>Total Equities *</b>		<b>3,019,544</b>	<b>15.12</b>
<b>Real Estate Investment Trusts 83.82% (31 December 2023: 83.44%)</b>			
<b>Australian Dollar</b>			
124,483	Charter Hall Retail REIT	268,987	1.35
11,706	Goodman Group	270,360	1.35
72,270	GPT Group	192,901	0.97
215,847	Region RE Ltd	301,621	1.51
71,589	Stockland	198,508	0.99
<b>Total Australian Dollar</b>		<b>1,232,377</b>	<b>6.17</b>
<b>Canadian Dollar</b>			
9,012	Canadian Apartment Properties REIT	292,749	1.47



## Global Real Estate Securities - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Real Estate Investment Trusts 83.82% (31 December 2023: 83.44%) (continued)</b>			
<b>Canadian Dollar (continued)</b>			
28,847	RioCan Real Estate Investment Trust	354,382	1.78
	<b>Total Canadian Dollar</b>	<b>647,131</b>	<b>3.25</b>
<b>Euro</b>			
32,155	Inmobiliaria Colonial Socimi SA	187,535	0.94
7,322	Shurgard Self Storage Ltd	283,219	1.42
3,995	Unibail-Rodamco-Westfield	315,949	1.58
14,732	Warehouses de Pauw CVA	398,189	1.99
	<b>Total Euro</b>	<b>1,184,892</b>	<b>5.93</b>
<b>Hong Kong Dollar</b>			
30,160	Link REIT	117,147	0.59
	<b>Total Hong Kong Dollar</b>	<b>117,147</b>	<b>0.59</b>
<b>Japanese Yen</b>			
207	Comforia Residential REIT Inc	409,395	2.05
209	Nippon Prologis REIT Inc	326,277	1.64
	<b>Total Japanese Yen</b>	<b>735,672</b>	<b>3.69</b>
<b>Pound Sterling</b>			
28,027	Segro Plc	317,101	1.59
27,499	UNITE Group Plc	310,225	1.56
	<b>Total Pound Sterling</b>	<b>627,326</b>	<b>3.15</b>
<b>Singapore Dollar</b>			
175,200	Mapletree Pan Asia Commercial Trust	157,306	0.79
	<b>Total Singapore Dollar</b>	<b>157,306</b>	<b>0.79</b>
<b>United States Dollar</b>			
8,561	American Healthcare REIT Inc	125,076	0.63
5,583	American Tower Corp	1,085,224	5.44
3,687	AvalonBay Communities Inc	762,803	3.82
4,093	Camden Property Trust	446,587	2.24
2,379	Crown Castle Inc	232,428	1.17
1,737	Digital Realty Trust Inc	264,111	1.32
1,290	Equinix Inc	976,014	4.89
3,332	Equity LifeStyle Properties Inc	217,013	1.09
6,573	Essential Properties Realty Trust Inc	182,138	0.91

## Global Real Estate Securities - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Real Estate Investment Trusts 83.82% (31 December 2023: 83.44%) (continued)</b>			
<b>United States Dollar (continued)</b>			
1,977	Extra Space Storage Inc	307,245	1.54
1,830	Federal Realty Investment Trust	184,775	0.93
4,020	Gaming & Leisure Properties Inc	181,744	0.91
40,328	Hudson Pacific Properties Inc	193,978	0.97
6,103	Invitation Homes Inc	219,037	1.09
5,825	Iron Mountain Inc	522,036	2.61
10,966	Kimco Realty Corp	213,399	1.07
11,416	Macerich Co	176,263	0.88
6,098	Omega Healthcare Investors Inc	208,857	1.04
7,962	Prologis Inc	894,212	4.48
2,682	Public Storage	771,477	3.87
6,886	Realty Income Corp	363,719	1.82
9,073	Retail Opportunity Investments Corp	112,777	0.57
3,984	Rexford Industrial Realty Inc	177,647	0.89
1,958	SBA Communications Corp Class A	384,355	1.93
3,765	Simon Property Group Inc	571,527	2.86
3,799	Sun Communities Inc	457,172	2.29
7,656	UDR Inc	315,044	1.58
10,160	Ventas Inc	520,802	2.61
4,666	VICI Properties Inc Class A	133,634	0.67
5,335	Welltower Inc	556,174	2.79
9,405	Weyerhaeuser Co	267,008	1.34
<b>Total United States Dollar</b>		<b>12,024,276</b>	<b>60.25</b>
<b>Total Real Estate Investment Trusts *</b>		<b>16,726,127</b>	<b>83.82</b>
<b>Total Investments</b>		<b>19,745,671</b>	<b>98.94</b>

Forward Currency Contracts 0.03% (31 December 2023: 2.07%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 801,537	US\$ 857,443	18/07/2024	UBS AG	5	2,261	0.02
€ 10,191	US\$ 10,919	18/07/2024	Westpac Banking Corporation	3	11	0.00
US\$ 18,963	€ 17,533	18/07/2024	Goldman Sachs International	2	158	0.00
US\$ 74,401	€ 68,482	18/07/2024	UBS AG	6	949	0.00
US\$ 56,363	€ 52,395	18/07/2024	Westpac Banking Corporation	5	167	0.00
<i>GBP Hedged Classes</i>						
£ 4,704	US\$ 5,881	18/07/2024	Goldman Sachs International	3	65	0.00
£ 86,467	US\$ 108,049	18/07/2024	UBS AG	2	1,264	0.01
£ 3,053	US\$ 3,818	18/07/2024	Westpac Banking Corporation	3	42	0.00
US\$ 551	£ 434	18/07/2024	Goldman Sachs International	2	2	0.00

## Global Real Estate Securities - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 0.03% (31 December 2023: 2.07%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>GBP Hedged Classes (continued)</i>						
US\$ 2,638	£ 2,063	18/07/2024	UBS AG	2	30	0.00
US\$ 108,202	£ 85,302	18/07/2024	Westpac Banking Corporation	8	363	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>5,312</b>	<b>0.03</b>
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Financial Assets at Fair Value through Profit or Loss</b>					<b>19,750,983</b>	<b>98.97</b>

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (0.01%) (31 December 2023: (1.23%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 47,386	US\$ 51,173	18/07/2024	Goldman Sachs International	5	(349)	(0.00)
€ 31,645	US\$ 34,139	18/07/2024	UBS AG	3	(198)	(0.00)
€ 56,747	US\$ 61,805	18/07/2024	Westpac Banking Corporation	12	(941)	(0.01)
US\$ 18,302	€ 17,130	18/07/2024	Goldman Sachs International	2	(71)	(0.00)
US\$ 36,670	€ 34,293	18/07/2024	Westpac Banking Corporation	4	(112)	(0.00)
<i>GBP Hedged Classes</i>						
£ 2,437	US\$ 3,110	18/07/2024	Goldman Sachs International	2	(29)	(0.00)
£ 2,425	US\$ 3,087	18/07/2024	UBS AG	3	(20)	(0.00)
£ 3,164	US\$ 4,021	18/07/2024	Westpac Banking Corporation	3	(21)	(0.00)
US\$ 3,843	£ 3,089	18/07/2024	Goldman Sachs International	3	(63)	(0.00)
US\$ 7,095	£ 5,664	18/07/2024	Westpac Banking Corporation	4	(65)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(1,869)</b>	<b>(0.01)</b>
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>					<b>(1,869)</b>	<b>(0.01)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>					<b>19,749,114</b>	<b>98.96</b>
<b>Other Net Assets</b>					<b>207,328</b>	<b>1.04</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>					<b>19,956,442</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	19,745,671	98.49
<sup>∞</sup> Financial derivative instruments that are traded OTC	3,443	0.02
<b>Total Investments</b>	<b>19,749,114</b>	<b>98.51</b>

## Global Sustainable Equity - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 98.56% (31 December 2023: 99.37%)</b>			
<b>Danish Krone</b>			
21,799	Novo Nordisk A/S Class B	3,121,662	1.96
<b>Total Danish Krone</b>		<b>3,121,662</b>	<b>1.96</b>
<b>Euro</b>			
2,253	Adyen NV	2,677,833	1.68
5,537	ASML Holding NV	5,647,339	3.55
5,244	L'Oreal SA	2,309,952	1.45
13,306	Schneider Electric SE	3,192,439	2.01
<b>Total Euro</b>		<b>13,827,563</b>	<b>8.69</b>
<b>Japanese Yen</b>			
51,900	Recruit Holdings Co Ltd	2,793,113	1.76
<b>Total Japanese Yen</b>		<b>2,793,113</b>	<b>1.76</b>
<b>Norwegian Krone</b>			
66,842	Bakkafrost P/F	3,395,105	2.13
<b>Total Norwegian Krone</b>		<b>3,395,105</b>	<b>2.13</b>
<b>Pound Sterling</b>			
122,547	3i Group Plc	4,723,073	2.97
<b>Total Pound Sterling</b>		<b>4,723,073</b>	<b>2.97</b>
<b>Swedish Krona</b>			
90,731	Assa Abloy AB Class B	2,571,687	1.62
99,069	Atlas Copco AB Class A	1,861,690	1.17
<b>Total Swedish Krona</b>		<b>4,433,377</b>	<b>2.79</b>
<b>Swiss Franc</b>			
38,074	Nestle SA	3,885,728	2.44
2,361	Partners Group Holding AG	3,022,889	1.90
16,805	Straumann Holding AG	2,074,039	1.31
<b>Total Swiss Franc</b>		<b>8,982,656</b>	<b>5.65</b>
<b>United States Dollar</b>			
22,570	Abbott Laboratories	2,345,249	1.48
6,013	Adobe Inc	3,340,462	2.10
60,012	Alphabet Inc Class A	10,931,186	6.87
47,331	Amazon.com Inc	9,146,716	5.75
12,989	Applied Materials Inc	3,065,274	1.93

## Global Sustainable Equity - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 98.56% (31 December 2023: 99.37%) (continued)</b>			
<b>United States Dollar (continued)</b>			
3,297	Broadcom Inc	5,293,432	3.33
38,128	Brown & Brown Inc	3,409,024	2.14
30,179	CoStar Group Inc	2,237,471	1.41
10,305	Danaher Corp	2,574,704	1.62
4,510	Elevance Health Inc	2,443,789	1.54
2,733	Eli Lilly & Co	2,474,403	1.56
18,024	Estee Lauder Cos Inc Class A	1,917,754	1.21
3,688	Kinsale Capital Group Inc	1,420,913	0.89
6,790	Mastercard Inc Class A	2,995,476	1.88
31,610	Microsoft Corp	14,128,089	8.89
6,041	Moody's Corp	2,542,838	1.60
65,803	Nasdaq Inc	3,965,289	2.49
9,153	Netflix Inc	6,177,177	3.89
38,698	NIKE Inc Class B	2,916,668	1.83
6,103	Nordson Corp	1,415,530	0.89
59,370	NVIDIA Corp	7,334,570	4.61
6,143	S&P Global Inc	2,739,778	1.72
33,170	Starbucks Corp	2,582,284	1.62
7,166	Thermo Fisher Scientific Inc	3,962,798	2.49
27,791	Uber Technologies Inc	2,019,850	1.27
6,208	Ulta Beauty Inc	2,395,481	1.51
7,656	UnitedHealth Group Inc	3,898,895	2.45
11,842	Visa Inc Class A	3,108,170	1.96
15,392	Zoetis Inc Class A	2,668,357	1.68
<b>Total United States Dollar</b>		<b>115,451,627</b>	<b>72.61</b>
<b>Total Equities *</b>		<b>156,728,176</b>	<b>98.56</b>
<b>Total Investments</b>		<b>156,728,176</b>	<b>98.56</b>
<b>Total Financial Assets at Fair Value through Profit or Loss</b>		<b>156,728,176</b>	<b>98.56</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>		<b>156,728,176</b>	<b>98.56</b>
<b>Other Net Assets</b>		<b>2,281,951</b>	<b>1.44</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>159,010,127</b>	<b>100.00</b>
<b>Portfolio Analysis</b>		<b>US\$</b>	<b>% of Total Assets</b>
* Transferable securities and/or money market instruments admitted to an official stock exchange listing		156,728,176	98.51
<b>Total Investments</b>		<b>156,728,176</b>	<b>98.51</b>

## Global Sustainable Value - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 97.19% (31 December 2023: 97.01%)</b>			
<b>Australian Dollar</b>			
3,680	ANZ Group Holdings Ltd*	69,216	0.09
9,831	BHP Group Ltd*	281,305	0.36
29,554	Brambles Ltd*	285,515	0.37
7,848	Computershare Ltd*	137,415	0.17
52,643	Fortescue Ltd*	750,293	0.96
4,443	National Australia Bank Ltd*	107,265	0.14
43,538	Santos Ltd*	221,135	0.28
1,571	Wesfarmers Ltd*	68,103	0.09
	<b>Total Australian Dollar</b>	<b>1,920,247</b>	<b>2.46</b>
<b>Brazilian Real</b>			
67,461	Ambev SA*	138,579	0.18
23,435	B3 SA - Brasil Bolsa Balcao*	43,204	0.06
32,745	Banco Bradesco SA - Preferred Shares*	72,983	0.10
35,946	Banco do Brasil SA*	172,856	0.22
26,673	BB Seguridade Participacoes SA*	158,133	0.20
6,672	WEG SA*	50,679	0.06
	<b>Total Brazilian Real</b>	<b>636,434</b>	<b>0.82</b>
<b>Canadian Dollar</b>			
3,343	Alimentation Couche-Tard Inc**	187,556	0.24
2,162	Canadian National Railway Co*	255,424	0.33
7,720	Enbridge Inc*	274,588	0.35
2,475	George Weston Ltd**	355,943	0.46
1,861	Gildan Activewear Inc Class A*	70,572	0.09
4,855	Loblaw Cos Ltd**	563,079	0.72
37,270	Manulife Financial Corp*	992,251	1.27
1,569	Toromont Industries Ltd**	138,892	0.18
5,213	Toronto-Dominion Bank*	286,489	0.37
	<b>Total Canadian Dollar</b>	<b>3,124,794</b>	<b>4.01</b>
<b>Danish Krone</b>			
432	Pandora A/S*	65,075	0.08
	<b>Total Danish Krone</b>	<b>65,075</b>	<b>0.08</b>
<b>Euro</b>			
3,255	AXA SA*	106,750	0.14
33,903	Banco Bilbao Vizcaya Argentaria SA*	340,589	0.44
1,049	Bayerische Motoren Werke AG*	99,301	0.12
334	Bayerische Motoren Werke AG - Preferred Shares*	29,514	0.04

## Global Sustainable Value - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 97.19% (31 December 2023: 97.01%) (continued)</b>			
<b>Euro (continued)</b>			
1,076	BNP Paribas SA*	68,864	0.09
1,792	Bouygues SA*	57,646	0.08
1,126	Brenntag SE*	76,017	0.10
1,782	Cie de Saint-Gobain SA*	138,697	0.18
12,464	Cie Generale des Etablissements Michelin SCA*	482,107	0.62
2,972	Deutsche Telekom AG*	74,758	0.10
1,700	Eiffage SA*	156,358	0.20
10,276	Eni SpA*	157,902	0.20
57,339	Iberdrola SA*	744,525	0.95
4,531	Industria de Diseno Textil SA*	225,011	0.29
227,826	Intesa Sanpaolo SpA*	847,328	1.09
666	Legrand SA*	66,153	0.08
11,827	Nordea Bank Abp*	141,095	0.18
608	Publicis Groupe SA*	64,630	0.08
971	SAP SE*	195,196	0.25
14,793	TotalEnergies SE*	991,187	1.27
12,386	UniCredit SpA*	458,699	0.59
536	Vinci SA*	56,539	0.07
803	Wolters Kluwer NV*	132,705	0.17
	<b>Total Euro</b>	<b>5,711,571</b>	<b>7.33</b>
<b>Hong Kong Dollar</b>			
256,000	Agricultural Bank of China Ltd - H Shares*	109,293	0.14
61,600	Alibaba Group Holding Ltd*	555,308	0.71
347,000	Bank of China Ltd - H Shares*	171,040	0.22
69,500	BOC Hong Kong Holdings Ltd*	214,501	0.28
646,000	China Construction Bank Corp - H Shares*	477,638	0.61
10,000	China Life Insurance Co Ltd - H Shares*	14,114	0.02
2,500	China Merchants Bank Co Ltd - H Shares*	11,363	0.02
35,000	China Overseas Land & Investment Ltd*	60,597	0.08
31,000	China Resources Land Ltd*	105,619	0.13
82,000	CITIC Ltd*	74,536	0.10
148,000	CSPC Pharmaceutical Group Ltd*	117,891	0.15
30,000	Geely Automobile Holdings Ltd*	33,739	0.05
425,000	Industrial & Commercial Bank of China Ltd - H Shares*	252,665	0.33
6,500	JD.com Inc Class A*	84,435	0.11
2,100	Li Auto Inc Class A*	18,811	0.02
19,000	Longfor Group Holdings Ltd*	25,963	0.03
9,400	NetEase Inc*	179,540	0.23
38,000	Ping An Insurance Group Co of China Ltd - H Shares*	172,198	0.22

## Global Sustainable Value - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 97.19% (31 December 2023: 97.01%) (continued)</b>			
<b>Hong Kong Dollar (continued)</b>			
50,400	Sinopharm Group Co Ltd - H Shares*	134,067	0.17
4,600	Tencent Holdings Ltd*	218,272	0.28
<b>Total Hong Kong Dollar</b>		<b>3,031,590</b>	<b>3.90</b>
<b>Indonesian Rupiah</b>			
10,131	Bank Central Asia Tbk PT*	6,130	0.01
291,853	Telkom Indonesia Persero Tbk PT*	55,448	0.07
<b>Total Indonesian Rupiah</b>		<b>61,578</b>	<b>0.08</b>
<b>Japanese Yen</b>			
21,800	Canon Inc*	591,493	0.76
9,000	Daiwa Securities Group Inc*	69,109	0.09
7,500	Hitachi Ltd*	168,904	0.22
19,200	Honda Motor Co Ltd*	206,438	0.27
15,600	Isuzu Motors Ltd*	207,432	0.26
1,500	ITOCHU Corp*	73,751	0.09
16,100	KDDI Corp*	426,593	0.55
1,400	Nippon Express Holdings Inc*	64,805	0.08
3,000	Nitto Denko Corp*	237,995	0.31
4,200	Ono Pharmaceutical Co Ltd*	57,396	0.07
16,300	ORIX Corp*	361,339	0.46
1,800	Otsuka Holdings Co Ltd*	76,058	0.10
5,300	Shionogi & Co Ltd*	206,466	0.27
13,900	Sompo Holdings Inc*	297,845	0.38
15,200	Subaru Corp*	323,294	0.41
4,100	Sumitomo Electric Industries Ltd*	64,114	0.08
5,500	Sumitomo Mitsui Financial Group Inc*	369,256	0.47
3,900	Tokio Marine Holdings Inc*	146,585	0.19
2,800	Yokogawa Electric Corp*	68,014	0.09
<b>Total Japanese Yen</b>		<b>4,016,887</b>	<b>5.15</b>
<b>Mexican Peso</b>			
130,440	America Movil SAB de CV*	111,211	0.14
11,897	Fomento Economico Mexicano SAB de CV*	127,776	0.17
13,364	Grupo Financiero Banorte SAB de CV Class O*	104,059	0.13
24,111	Grupo Mexico SAB de CV*	130,158	0.17
<b>Total Mexican Peso</b>		<b>473,204</b>	<b>0.61</b>
<b>New Taiwan Dollar</b>			
62,000	ASE Technology Holding Co Ltd*	321,179	0.41



## Global Sustainable Value - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 97.19% (31 December 2023: 97.01%) (continued)</b>			
<b>New Taiwan Dollar (continued)</b>			
45,492	Chunghwa Telecom Co Ltd*	176,276	0.23
82,000	Hon Hai Precision Industry Co Ltd*	539,882	0.69
7,624	MediaTek Inc*	328,354	0.42
9,559	Taiwan Semiconductor Manufacturing Co Ltd*	283,210	0.36
61,000	Uni-President Enterprises Corp*	152,870	0.20
85,000	United Microelectronics Corp*	147,011	0.19
	<b>Total New Taiwan Dollar</b>	<b>1,948,782</b>	<b>2.50</b>
<b>Norwegian Krone</b>			
19,930	Equinor ASA*	572,453	0.73
	<b>Total Norwegian Krone</b>	<b>572,453</b>	<b>0.73</b>
<b>Pound Sterling</b>			
8,053	BAE Systems Plc*	134,136	0.17
139,166	BP Plc*	837,888	1.07
4,491	Coca-Cola HBC AG*	152,848	0.20
12,792	GSK Plc*	246,044	0.31
41,365	Kingfisher Plc*	129,707	0.17
66,263	Lloyds Banking Group Plc*	45,703	0.06
2,964	Next Plc*	338,246	0.43
4,559	RELX Plc*	208,888	0.27
35,975	Shell Plc*	1,290,351	1.66
	<b>Total Pound Sterling</b>	<b>3,383,811</b>	<b>4.34</b>
<b>Singapore Dollar</b>			
42,300	Oversea-Chinese Banking Corp Ltd*	449,449	0.58
	<b>Total Singapore Dollar</b>	<b>449,449</b>	<b>0.58</b>
<b>South African Rand</b>			
7,667	Absa Group Ltd*	66,520	0.08
3,133	Gold Fields Ltd*	46,645	0.06
171	Naspers Ltd Class N*	33,461	0.04
21,783	Sanlam Ltd*	96,532	0.13
5,122	Standard Bank Group Ltd*	59,424	0.08
	<b>Total South African Rand</b>	<b>302,582</b>	<b>0.39</b>
<b>South Korean Won</b>			
1,567	Hana Financial Group Inc*	68,917	0.09
369	Hyundai Mobis Co Ltd*	67,037	0.09
2,173	KB Financial Group Inc*	123,600	0.16

## Global Sustainable Value - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 97.19% (31 December 2023: 97.01%) (continued)</b>			
<b>South Korean Won (continued)</b>			
2,796	Kia Corp*	261,626	0.33
1,086	Samsung C&T Corp*	111,451	0.14
960	Samsung Electronics Co Ltd*	56,500	0.07
	<b>Total South Korean Won</b>	<b>689,131</b>	<b>0.88</b>
<b>Swedish Krona</b>			
14,105	Nordea Bank Abp*	168,280	0.22
4,570	Skandinaviska Enskilda Banken AB Class A*	67,622	0.09
	<b>Total Swedish Krona</b>	<b>235,902</b>	<b>0.31</b>
<b>Swiss Franc</b>			
3,008	ABB Ltd*	166,768	0.21
9,344	Novartis AG*	994,705	1.28
9,450	UBS Group AG*	277,502	0.36
405	Zurich Insurance Group AG*	215,706	0.27
	<b>Total Swiss Franc</b>	<b>1,654,681</b>	<b>2.12</b>
<b>United States Dollar</b>			
698	3M Co*	71,329	0.09
6,815	AbbVie Inc*	1,168,909	1.50
1,970	Accenture Plc Class A*	597,718	0.76
6,538	Aflac Inc*	583,909	0.75
8,975	Alphabet Inc Class A*	1,634,796	2.10
4,381	Alphabet Inc Class C*	803,563	1.03
3,576	American Express Co*	828,023	1.06
2,220	Ameriprise Financial Inc*	948,362	1.22
9,601	Apple Inc*	2,022,163	2.59
5,097	Applied Materials Inc*	1,202,841	1.54
8,299	AT&T Inc*	158,594	0.20
8,059	Bank of America Corp*	320,507	0.41
184	Booking Holdings Inc*	728,916	0.94
13	Broadcom Inc*	20,872	0.03
4,074	Bunge Global SA*	434,981	0.56
3,206	Cardinal Health Inc*	315,214	0.41
174	Carlisle Cos Inc*	70,507	0.09
3,650	Caterpillar Inc*	1,215,815	1.56
1,815	Cencora Inc*	408,919	0.52
1,400	Chipotle Mexican Grill Inc Class A*	87,710	0.11
2,104	Chubb Ltd*	536,688	0.69
2,686	Cigna Corp*	887,911	1.14

## Global Sustainable Value - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 97.19% (31 December 2023: 97.01%) (continued)</b>			
<b>United States Dollar (continued)</b>			
96	Cintas Corp*	67,225	0.09
7,299	Cisco Systems Inc*	346,776	0.45
11,332	Citigroup Inc*	719,129	0.92
715	Coca-Cola Europacific Partners Plc*	52,102	0.07
814	Colgate-Palmolive Co*	78,991	0.10
29,535	Comcast Corp Class A*	1,156,591	1.48
18,997	CSX Corp*	635,450	0.81
2,280	Cummins Inc*	631,400	0.81
382	Dover Corp*	68,932	0.09
1,691	DR Horton Inc*	238,312	0.31
11,995	eBay Inc*	644,371	0.83
10,141	Edison International*	728,225	0.93
3,908	Electronic Arts Inc*	544,502	0.70
692	Elevance Health Inc*	374,967	0.48
4,153	Ferguson Plc*	804,228	1.03
4,466	Fox Corp Class B*	143,001	0.18
1,503	General Motors Co*	69,830	0.09
1,495	Gilead Sciences Inc*	102,572	0.13
16,210	Halliburton Co*	547,574	0.70
9,099	Hartford Financial Services Group Inc*	914,813	1.17
2,106	HCA Healthcare Inc*	676,616	0.87
697	Honeywell International Inc*	148,837	0.19
3,106	International Business Machines Corp*	537,183	0.69
117	Intuit Inc*	76,894	0.10
6,879	Johnson & Johnson*	1,005,434	1.29
3,029	JPMorgan Chase & Co*	612,646	0.79
1,229	KE Holdings Inc ADR*	17,390	0.02
1,179	Kimberly-Clark Corp*	162,938	0.21
892	KLA Corp*	735,463	0.94
10,034	Kroger Co*	500,998	0.64
546	Lam Research Corp*	581,408	0.75
1,517	Leidos Holdings Inc*	221,300	0.29
869	Lennar Corp Class A*	130,237	0.17
719	Lockheed Martin Corp*	335,845	0.43
1,780	Loews Corp*	133,037	0.17
271	LyondellBasell Industries NV Class A*	25,924	0.03
6,357	Masco Corp*	423,821	0.54
871	Mastercard Inc Class A*	384,250	0.50
391	McKesson Corp*	228,360	0.29
9,278	Medtronic Plc*	730,271	0.94

## Global Sustainable Value - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 97.19% (31 December 2023: 97.01%) (continued)</b>			
<b>United States Dollar (continued)</b>			
9,276	Merck & Co Inc*	1,148,369	1.47
711	Meta Platforms Inc Class A*	358,500	0.46
2,671	Microchip Technology Inc*	244,396	0.31
2,137	Microsoft Corp*	955,132	1.23
2,118	Morgan Stanley*	205,848	0.26
360	Motorola Solutions Inc*	138,978	0.18
3,785	NetApp Inc*	487,508	0.63
3,777	Nucor Corp*	597,068	0.77
26	NVR Inc*	197,302	0.25
2,589	NXP Semiconductors NV*	696,674	0.89
13,360	Occidental Petroleum Corp*	842,081	1.08
2,936	Owens Corning*	510,042	0.65
1,645	PDD Holdings Inc ADR*	218,703	0.28
3,391	PNC Financial Services Group Inc*	527,233	0.68
1,976	PPG Industries Inc*	248,759	0.32
4,161	Procter & Gamble Co*	686,232	0.88
6,556	PulteGroup Inc*	721,815	0.92
5,456	QUALCOMM Inc*	1,086,726	1.39
892	Reliance Inc*	254,755	0.33
636	RPM International Inc*	68,484	0.09
3,792	Schlumberger NV*	178,906	0.23
1,050	SEI Investments Co*	67,924	0.09
2,787	Steel Dynamics Inc*	360,917	0.47
1,701	Synchrony Financial*	80,270	0.10
1,689	Sysco Corp*	120,578	0.16
4,230	TE Connectivity Ltd*	636,319	0.82
355	Thermo Fisher Scientific Inc*	196,315	0.25
2,882	TJX Cos Inc*	317,308	0.41
808	Tractor Supply Co*	218,160	0.28
1,795	Travelers Cos Inc*	364,995	0.47
907	Union Pacific Corp*	205,218	0.26
653	United Rentals Inc*	422,315	0.54
809	UnitedHealth Group Inc*	411,991	0.53
24,668	Verizon Communications Inc*	1,017,308	1.31
988	Visa Inc Class A*	259,320	0.33
6,852	Wells Fargo & Co*	406,940	0.52
5,445	Williams Cos Inc*	231,412	0.30
122	WW Grainger Inc*	110,073	0.14

## Global Sustainable Value - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 97.19% (31 December 2023: 97.01%) (continued)</b>			
<b>United States Dollar (continued)</b>			
2,526	Yum China Holdings Inc <sup>*</sup>	77,902	0.10
<b>Total United States Dollar</b>		<b>47,464,866</b>	<b>60.90</b>
<b>Total Equities</b>		<b>75,743,037</b>	<b>97.19</b>
<b>Real Estate Investment Trusts 1.83% (31 December 2023: 2.02%)</b>			
<b>Euro</b>			
5,674	Klepierre SA	151,597	0.19
<b>Total Euro</b>		<b>151,597</b>	<b>0.19</b>
<b>United States Dollar</b>			
20,445	Host Hotels & Resorts Inc	367,601	0.47
6,018	Simon Property Group Inc	913,532	1.17
<b>Total United States Dollar</b>		<b>1,281,133</b>	<b>1.64</b>
<b>Total Real Estate Investment Trusts<sup>*</sup></b>		<b>1,432,730</b>	<b>1.83</b>
<b>Total Investments</b>		<b>77,175,767</b>	<b>99.02</b>

### Forward Currency Contracts 0.01% (31 December 2023: 0.12%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 1,646,042	US\$ 1,760,831	18/07/2024	UBS AG	3	4,663	0.01
€ 641	US\$ 686	18/07/2024	Westpac Banking Corp	5	1	0.00
US\$ 12,756	€ 11,734	18/07/2024	UBS AG	2	170	0.00
US\$ 86,198	€ 79,878	18/07/2024	Westpac Banking Corp	7	524	0.00
<b>Total Unrealised Gain on Forward Currency Contracts<sup>∞</sup></b>					<b>5,358</b>	<b>0.01</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>77,181,125</b>	<b>99.03</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (0.00%) (31 December 2023: (0.08%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 22,256	US\$ 24,053	18/07/2024	Goldman Sachs International	3	(182)	(0.00)
€ 8,179	US\$ 8,794	18/07/2024	UBS AG	3	(21)	(0.00)
€ 18,322	US\$ 19,932	18/07/2024	Westpac Banking Corp	11	(282)	(0.00)
US\$ 11,212	€ 10,496	18/07/2024	Goldman Sachs International	2	(46)	(0.00)
US\$ 1,198,232	€ 1,120,121	18/07/2024	UBS AG	2	(3,175)	(0.00)

## Global Sustainable Value - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (0.00%) (31 December 2023: (0.08%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes (continued)</i>						
US\$ 15,470	€ 14,462	18/07/2024	Westpac Banking Corp	5	(41)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(3,747)</b>	<b>(0.00)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(3,747)</b>	<b>(0.00)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>77,177,378</b>	<b>99.03</b>
<b>Other Net Assets</b>	<b>759,503</b>	<b>0.97</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>77,936,881</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	75,930,297	97.29
** Transferable securities and/or money market instruments dealt in on a regulated market	1,245,470	1.60
<sup>∞</sup> Financial derivative instruments that are traded OTC	1,611	0.00
<b>Total Investments</b>	<b>77,177,378</b>	<b>98.89</b>

## High Yield Bond - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Asset Backed Securities 2.57% (31 December 2023: 0.49%)</b>					
<b>United States Dollar</b>					
2,000,000	1988 CLO 5 Ltd Series 2024-5X Class D1	8.63%	15/07/2037	2,007,500	0.09
1,000,000	AB BSL CLO 3 Ltd Series 2021-3X Class E	12.54%	20/10/2034	1,009,080	0.05
2,500,000	AB BSL CLO 4 Ltd Series 2023-4X Class D	10.78%	20/04/2036	2,562,856	0.12
4,000,000	AGL CLO 9 Ltd Series 2020-9X Class DR	8.87%	20/04/2037	4,031,860	0.19
1,400,000	Aimco CDO Series 2020-12X Class ER	11.39%	17/01/2032	1,405,868	0.06
2,600,000	Benefit Street Partners CLO XIX Ltd Series 2019-19X Class DR	8.40%	15/01/2033	2,606,033	0.12
2,000,000	Canyon CLO 2023-2 Ltd Series 2023-2X Class E	11.97%	15/05/2037	2,027,175	0.09
4,200,000	Captree Park CLO Ltd Series 2024-1X Class D	8.58%	20/07/2037	4,215,563	0.19
2,000,000	GoldenTree Loan Management US CLO 9 Ltd Series 2021-9X Class DR	8.67%	20/04/2037	2,033,344	0.09
1,500,000	GoldenTree Loan Management US CLO 9 Ltd Series 2021-9X Class ER	11.62%	20/04/2037	1,547,686	0.07
2,500,000	Invesco US CLO 2023-1 Ltd Series 2023-1X Class ER	12.18%	22/04/2037	2,537,661	0.12
2,000,000	Invesco US CLO 2024-1 Ltd Series 2024-1RX Class ER	12.72%	15/04/2037	2,053,723	0.09
4,000,000	Invesco US CLO 2024-2 Ltd Series 2024-2X Class D	8.92%	15/07/2037	4,067,466	0.19
2,000,000	Invesco US CLO 2024-2 Ltd Series 2024-2X Class E	11.97%	15/07/2037	2,027,666	0.09
1,000,000	Midocean Credit CLO XV Ltd Series 2024-15X Class D	8.69%	21/07/2037	1,004,025	0.05
2,000,000	Oaktree CLO 2024-25 Ltd Series 2024-25X Class E	11.89%	20/04/2037	2,026,525	0.09
3,000,000	Oaktree CLO 2024-26 Ltd Series 2024-26X Class D1	8.78%	20/04/2037	3,011,545	0.14
2,000,000	OHA Credit Funding 18 Ltd Series 2024-18X Class E	11.69%	20/04/2037	2,018,739	0.09
1,850,000	Peebles Park CLO Ltd Series 2024-1X Class E	11.75%	21/04/2037	1,875,179	0.09
1,000,000	RR 28 Ltd Series 2024-28RX Class DR	12.29%	15/04/2037	1,043,030	0.05
2,000,000	Symphony CLO 42 Ltd Series 2024-42X Class E	12.06%	17/04/2037	2,074,540	0.10
2,000,000	Symphony CLO 43 Ltd Series 2024-43X Class E	12.08%	15/04/2037	2,038,015	0.09
1,500,000	Trinitas CLO XXIX Ltd Series 2024-29X Class D1	8.71%	23/07/2037	1,508,164	0.07
3,500,000	Trinitas CLO XXVIII Ltd Series 2024-28X Class D	9.33%	25/04/2037	3,568,546	0.16
1,625,000	Wellington Management CLO 2 Ltd Series 2024-2X Class E	12.21%	20/04/2037	1,656,673	0.08
<b>Total Asset Backed Securities **</b>				<b>55,958,462</b>	<b>2.57</b>
<b>Corporate Bonds 84.70% (31 December 2023: 88.78%)</b>					
<b>United States Dollar</b>					
3,235,000	1011778 BC ULC/New Red Finance Inc**	3.88%	15/01/2028	3,032,683	0.14
2,570,000	1011778 BC ULC/New Red Finance Inc**	4.00%	15/10/2030	2,264,016	0.10
1,645,000	1011778 BC ULC/New Red Finance Inc**	6.13%	15/06/2029	1,652,172	0.08
4,005,000	180 Medical Inc**	3.88%	15/10/2029	3,628,959	0.17
2,890,000	AAR Escrow Issuer LLC**	6.75%	15/03/2029	2,948,635	0.14
6,420,000	Acrisure LLC/Acrisure Finance Inc**	7.50%	06/11/2030	6,429,391	0.30
4,235,000	Acrisure LLC/Acrisure Finance Inc**	8.25%	01/02/2029	4,259,169	0.20
1,735,000	Acrisure LLC/Acrisure Finance Inc**	8.50%	15/06/2029	1,754,389	0.08
1,690,000	Acushnet Co**	7.38%	15/10/2028	1,752,707	0.08
1,100,000	Adient Global Holdings Ltd**	4.88%	15/08/2026	1,070,722	0.05
4,625,000	Adient Global Holdings Ltd**	8.25%	15/04/2031	4,831,552	0.22

## High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
2,565,000	ADT Security Corp**	4.13%	01/08/2029	2,367,453	0.11
4,170,000	ADT Security Corp**	4.88%	15/07/2032	3,832,632	0.18
2,530,000	Advanced Drainage Systems Inc**	6.38%	15/06/2030	2,541,537	0.12
6,039,000	AerCap Global Aviation Trust*	6.50%	15/06/2045	6,031,229	0.28
3,960,000	Ahead DB Holdings LLC**	6.63%	01/05/2028	3,752,100	0.17
3,770,000	Ahlstrom Holding 3 Oy*	4.88%	04/02/2028	3,531,783	0.16
1,540,000	Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC**	6.50%	15/02/2028	1,548,603	0.07
2,265,000	Alcoa Nederland Holding BV**	7.13%	15/03/2031	2,330,088	0.11
8,223,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer**	6.75%	15/10/2027	8,118,276	0.37
3,305,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer**	6.75%	15/04/2028	3,313,385	0.15
2,940,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer**	7.00%	15/01/2031	2,972,470	0.14
7,665,000	Allied Universal Holdco LLC**	7.88%	15/02/2031	7,691,843	0.35
5,030,000	Allied Universal Holdco LLC/Allied Universal Finance Corp**	6.00%	01/06/2029	4,408,067	0.20
275,000	Allied Universal Holdco LLC/Allied Universal Finance Corp**	6.63%	15/07/2026	274,424	0.01
4,950,000	Allwyn Entertainment Financing UK Plc**	7.88%	30/04/2029	5,117,632	0.24
3,025,000	Ally Financial Inc*	6.70%	14/02/2033	3,009,243	0.14
1,360,000	Altice Financing SA**	5.00%	15/01/2028	1,035,823	0.05
2,335,000	Altice Financing SA**	5.75%	15/08/2029	1,699,137	0.08
5,775,000	Altice France SA**	5.50%	15/01/2028	3,961,777	0.18
4,085,000	Altice France SA**	5.50%	15/10/2029	2,698,009	0.12
2,220,000	Altice France SA**	8.13%	01/02/2027	1,666,790	0.08
855,000	American Airlines Inc**	7.25%	15/02/2028	856,454	0.04
5,726,667	American Airlines Inc/AAdvantage Loyalty IP Ltd**	5.50%	20/04/2026	5,681,058	0.26
3,625,000	American Airlines Inc/AAdvantage Loyalty IP Ltd**	5.75%	20/04/2029	3,530,039	0.16
2,525,000	Amkor Technology Inc**	6.63%	15/09/2027	2,533,555	0.12
1,301,000	Amsted Industries Inc**	5.63%	01/07/2027	1,281,012	0.06
3,260,000	AmWINS Group Inc**	4.88%	30/06/2029	3,037,228	0.14
2,070,000	AmWINS Group Inc**	6.38%	15/02/2029	2,076,939	0.10
2,445,000	Antero Midstream Partners LP/Antero Midstream Finance Corp**	5.38%	15/06/2029	2,371,765	0.11
3,475,000	Antero Midstream Partners LP/Antero Midstream Finance Corp**	5.75%	01/03/2027	3,449,104	0.16
3,705,000	Antero Midstream Partners LP/Antero Midstream Finance Corp**	6.63%	01/02/2032	3,740,690	0.17
1,570,000	Anywhere Real Estate Group LLC/Realty Co-Issuer Corp**	5.75%	15/01/2029	967,865	0.04
4,900,000	APX Group Inc**	5.75%	15/07/2029	4,704,685	0.22
605,000	APX Group Inc**	6.75%	15/02/2027	604,065	0.03
3,075,000	Archrock Partners LP/Archrock Partners Finance Corp**	6.25%	01/04/2028	3,048,303	0.14
3,425,000	Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc**	4.00%	01/09/2029	2,902,244	0.13
2,000,000	Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc**	6.00%	15/06/2027	1,967,365	0.09
1,785,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc**	4.13%	15/08/2026	1,551,346	0.07
1,455,000	Arsenal AIC Parent LLC**	8.00%	01/10/2030	1,528,690	0.07
6,075,000	Arsenal AIC Parent LLC**	11.50%	01/10/2031	6,805,650	0.31



## High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
5,670,000	Artera Services LLC**	8.50%	15/02/2031	5,841,534	0.27
3,625,000	Asbury Automotive Group Inc**	4.63%	15/11/2029	3,354,628	0.15
5,390,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	5.88%	30/06/2029	5,271,489	0.24
835,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	8.25%	31/12/2028	856,248	0.04
7,074,000	ASGN Inc**	4.63%	15/05/2028	6,687,358	0.31
4,572,000	Ashland Inc**	3.38%	01/09/2031	3,853,224	0.18
1,920,000	Ashland Inc*	6.88%	15/05/2043	1,971,356	0.09
4,744,000	AssuredPartners Inc**	5.63%	15/01/2029	4,441,659	0.20
3,315,000	AssuredPartners Inc**	7.50%	15/02/2032	3,330,836	0.15
10,315,000	AthenaHealth Group Inc**	6.50%	15/02/2030	9,506,089	0.44
1,649,000	ATI Inc*	4.88%	01/10/2029	1,543,566	0.07
2,470,000	ATI Inc*	5.88%	01/12/2027	2,440,173	0.11
2,535,000	ATI Inc*	7.25%	15/08/2030	2,620,358	0.12
3,555,000	ATS Corp**	4.13%	15/12/2028	3,245,782	0.15
5,505,000	Avient Corp**	7.13%	01/08/2030	5,616,581	0.26
6,400,000	Axalta Coating Systems Dutch Holding B BV**	7.25%	15/02/2031	6,654,042	0.31
3,925,000	Baldwin Insurance Group Holdings LLC/Baldwin Insurance Group Holdings Finance**	7.13%	15/05/2031	3,973,685	0.18
1,800,000	Banijay Entertainment SASU**	8.13%	01/05/2029	1,842,635	0.08
3,055,000	Bank of New York Mellon Corp**	3.70%	29/12/2049	2,913,294	0.13
4,580,000	Bath & Body Works Inc**	6.63%	01/10/2030	4,598,398	0.21
3,060,000	Bausch & Lomb Corp**	8.38%	01/10/2028	3,136,500	0.14
5,320,000	Bausch Health Cos Inc**	4.88%	01/06/2028	3,987,579	0.18
1,135,000	Bausch Health Cos Inc**	5.50%	01/11/2025	1,058,336	0.05
3,680,000	Bausch Health Cos Inc**	5.75%	15/08/2027	2,936,116	0.14
3,715,000	Bausch Health Cos Inc**	6.13%	01/02/2027	3,096,917	0.14
3,845,000	BCPE Empire Holdings Inc**	7.63%	01/05/2027	3,729,466	0.17
3,275,000	Beacon Roofing Supply Inc**	6.50%	01/08/2030	3,307,285	0.15
4,500,000	Beazer Homes USA Inc**	7.50%	15/03/2031	4,496,236	0.21
5,850,000	Benteler International AG**	10.50%	15/05/2028	6,288,112	0.29
3,250,000	Berry Global Inc**	5.63%	15/07/2027	3,200,243	0.15
3,805,000	Blackstone Mortgage Trust Inc**	3.75%	15/01/2027	3,433,437	0.16
10,600,000	Block Inc**	6.50%	15/05/2032	10,755,184	0.50
1,620,000	Blue Racer Midstream LLC/Blue Racer Finance Corp**	7.00%	15/07/2029	1,650,804	0.08
1,240,000	Blue Racer Midstream LLC/Blue Racer Finance Corp**	7.25%	15/07/2032	1,275,710	0.06
495,000	Boeing Co**	6.30%	01/05/2029	502,112	0.02
650,000	Boeing Co**	6.39%	01/05/2031	662,006	0.03
860,000	Boeing Co**	6.53%	01/05/2034	880,994	0.04
2,400,000	Bombardier Inc**	6.00%	15/02/2028	2,375,103	0.11
4,125,000	Bombardier Inc**	7.00%	01/06/2032	4,187,457	0.19
2,725,000	Bombardier Inc**	7.25%	01/07/2031	2,801,218	0.13

## High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,703,000	Bombardier Inc**	7.88%	15/04/2027	1,708,398	0.08
2,020,000	Bombardier Inc**	8.75%	15/11/2030	2,185,707	0.10
9,220,000	Boost Newco Borrower LLC**	7.50%	15/01/2031	9,620,168	0.44
2,413,354	Borr IHC Ltd/Borr Finance LLC**	10.00%	15/11/2028	2,529,496	0.12
3,039,393	Borr IHC Ltd/Borr Finance LLC**	10.38%	15/11/2030	3,186,190	0.15
2,890,000	Brand Industrial Services Inc**	10.38%	01/08/2030	3,126,818	0.14
1,155,000	Brink's Co**	6.50%	15/06/2029	1,168,079	0.05
5,020,000	BroadStreet Partners Inc**	5.88%	15/04/2029	4,688,547	0.22
1,820,000	Builders FirstSource Inc**	5.00%	01/03/2030	1,723,885	0.08
1,960,000	Builders FirstSource Inc**	6.38%	15/06/2032	1,964,912	0.09
1,985,000	Builders FirstSource Inc**	6.38%	01/03/2034	1,967,652	0.09
2,575,000	Cable One Inc**	4.00%	15/11/2030	1,923,987	0.09
2,285,000	Caesars Entertainment Inc**	6.50%	15/02/2032	2,297,702	0.11
1,701,000	Calderys Financing LLC**	11.25%	01/06/2028	1,801,451	0.08
3,474,000	Calpine Corp**	4.63%	01/02/2029	3,226,170	0.15
10,042,000	Calpine Corp**	5.00%	01/02/2031	9,378,494	0.43
85,000	Calpine Corp**	5.13%	15/03/2028	81,812	0.00
3,115,000	Camelot Return Merger Sub Inc**	8.75%	01/08/2028	3,057,455	0.14
4,630,000	Canpack SA/Canpack US LLC**	3.88%	15/11/2029	4,156,734	0.19
1,165,000	Carnival Corp**	5.75%	01/03/2027	1,151,658	0.05
680,000	Carnival Corp**	6.00%	01/05/2029	672,142	0.03
1,570,000	Carnival Corp**	7.00%	15/08/2029	1,628,432	0.08
12,800,000	Carnival Holdings Bermuda Ltd**	10.38%	01/05/2028	13,865,905	0.64
28,000	Carpenter Technology Corp*	6.38%	15/07/2028	28,097	0.00
5,125,000	Carpenter Technology Corp*	7.63%	15/03/2030	5,284,808	0.24
6,986,139	Carvana Co**	12.00%	01/12/2028	7,518,455	0.35
3,675,000	Carvana Co**	14.00%	01/06/2031	4,136,958	0.19
8,980,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.25%	01/02/2031	7,338,554	0.34
2,965,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.25%	15/01/2034	2,253,037	0.10
2,015,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.50%	15/08/2030	1,707,383	0.08
4,730,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.50%	01/05/2032	3,812,836	0.18
5,220,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.75%	01/03/2030	4,524,522	0.21
1,030,000	CCO Holdings LLC/CCO Holdings Capital Corp**	4.75%	01/02/2032	844,286	0.04
6,505,000	CCO Holdings LLC/CCO Holdings Capital Corp**	5.00%	01/02/2028	6,086,901	0.28
1,120,000	CCO Holdings LLC/CCO Holdings Capital Corp**	5.13%	01/05/2027	1,076,271	0.05
9,665,000	CCO Holdings LLC/CCO Holdings Capital Corp**	6.38%	01/09/2029	9,193,826	0.42
3,250,000	CCO Holdings LLC/CCO Holdings Capital Corp**	7.38%	01/03/2031	3,206,547	0.15
3,245,000	Cedar Fair LP**	5.25%	15/07/2029	3,115,645	0.14
3,340,000	Cedar Fair LP/Canada's Wonderland Co/Magnum Management Corp/Millennium Op**	6.50%	01/10/2028	3,360,090	0.15
1,045,000	Central Parent Inc/CDK Global Inc**	7.25%	15/06/2029	1,040,651	0.05

## High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
2,525,000	Central Parent LLC/CDK Global II LLC/CDK Financing Co Inc**	8.00%	15/06/2029	2,565,817	0.12
6,245,000	Champions Financing Inc**	8.75%	15/02/2029	6,408,956	0.30
7,540,000	Chart Industries Inc**	7.50%	01/01/2030	7,801,005	0.36
1,650,000	Chesapeake Energy Corp**	6.75%	15/04/2029	1,654,590	0.08
2,495,000	CHS/Community Health Systems Inc**	4.75%	15/02/2031	1,964,016	0.09
5,055,000	CHS/Community Health Systems Inc**	5.25%	15/05/2030	4,172,458	0.19
6,455,000	CHS/Community Health Systems Inc**	5.63%	15/03/2027	6,016,783	0.28
1,555,000	CHS/Community Health Systems Inc**	6.00%	15/01/2029	1,373,682	0.06
680,000	CHS/Community Health Systems Inc**	8.00%	15/12/2027	674,873	0.03
2,950,000	CHS/Community Health Systems Inc**	10.88%	15/01/2032	3,074,008	0.14
2,240,000	Churchill Downs Inc**	4.75%	15/01/2028	2,140,921	0.10
1,215,000	Churchill Downs Inc**	5.50%	01/04/2027	1,196,204	0.06
7,310,000	Churchill Downs Inc**	6.75%	01/05/2031	7,358,714	0.34
2,990,000	Ciena Corp**	4.00%	31/01/2030	2,705,563	0.12
5,420,000	Civitas Resources Inc**	8.38%	01/07/2028	5,686,008	0.26
3,010,000	Civitas Resources Inc**	8.63%	01/11/2030	3,229,820	0.15
2,860,000	Civitas Resources Inc**	8.75%	01/07/2031	3,066,492	0.14
2,155,000	Clear Channel Outdoor Holdings Inc**	5.13%	15/08/2027	2,060,061	0.09
1,270,000	Clear Channel Outdoor Holdings Inc**	7.75%	15/04/2028	1,112,703	0.05
3,435,000	Clear Channel Outdoor Holdings Inc**	7.88%	01/04/2030	3,460,251	0.16
2,920,000	Clear Channel Outdoor Holdings Inc**	9.00%	15/09/2028	3,059,871	0.14
8,010,000	Cloud Software Group Inc**	6.50%	31/03/2029	7,698,088	0.35
1,570,000	Cloud Software Group Inc**	8.25%	30/06/2032	1,601,197	0.07
4,750,000	Cloud Software Group Inc**	9.00%	30/09/2029	4,612,228	0.21
2,275,000	CommScope Inc**	6.00%	01/03/2026	1,999,270	0.09
1,370,000	CommScope Technologies LLC**	6.00%	15/06/2025	1,117,906	0.05
6,590,000	Comstock Resources Inc**	5.88%	15/01/2030	6,136,705	0.28
4,329,000	Comstock Resources Inc**	6.75%	01/03/2029	4,198,629	0.19
1,695,000	Concentra Escrow Issuer Corp**	6.88%	15/07/2032	1,719,425	0.08
1,375,000	Consolidated Energy Finance SA**	12.00%	15/02/2031	1,419,921	0.07
3,130,000	Constellium SE**	5.63%	15/06/2028	3,066,367	0.14
1,575,000	Cornerstone Building Brands Inc**	6.13%	15/01/2029	1,299,018	0.06
1,035,000	Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC**	4.75%	15/01/2029	984,463	0.05
3,680,000	Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC**	6.63%	15/07/2030	3,737,364	0.17
3,980,000	Cougar JV Subsidiary LLC**	8.00%	15/05/2032	4,118,810	0.19
6,330,000	CQP Holdco LP/BIP-V Chinook Holdco LLC**	5.50%	15/06/2031	6,004,897	0.28
3,235,000	CQP Holdco LP/BIP-V Chinook Holdco LLC**	7.50%	15/12/2033	3,358,037	0.15
3,405,000	Crescent Energy Finance LLC**	7.38%	15/01/2033	3,414,469	0.16
3,675,000	Crescent Energy Finance LLC**	7.63%	01/04/2032	3,748,081	0.17
3,850,000	CSC Holdings LLC**	4.13%	01/12/2030	2,492,220	0.11

## High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
4,690,000	CSC Holdings LLC**	4.63%	01/12/2030	1,712,516	0.08
2,405,000	CSC Holdings LLC**	5.00%	15/11/2031	873,820	0.04
2,525,000	CSC Holdings LLC**	5.38%	01/02/2028	1,921,185	0.09
3,410,000	CSC Holdings LLC**	5.50%	15/04/2027	2,769,278	0.13
2,310,000	CSC Holdings LLC**	6.50%	01/02/2029	1,688,072	0.08
2,395,000	CSC Holdings LLC**	7.50%	01/04/2028	1,273,711	0.06
3,030,000	CSC Holdings LLC**	11.25%	15/05/2028	2,642,510	0.12
4,910,000	CSC Holdings LLC**	11.75%	31/01/2029	4,190,582	0.19
2,130,000	Cushman & Wakefield US Borrower LLC**	8.88%	01/09/2031	2,242,965	0.10
250,000	Dana Inc*	4.25%	01/09/2030	218,504	0.01
930,000	Dana Inc*	4.50%	15/02/2032	799,403	0.04
720,000	Dana Inc*	5.63%	15/06/2028	699,270	0.03
1,470,000	DaVita Inc**	3.75%	15/02/2031	1,255,342	0.06
1,755,000	DaVita Inc**	4.63%	01/06/2030	1,587,344	0.07
5,305,000	Dealer Tire LLC/DT Issuer LLC**	8.00%	01/02/2028	5,128,450	0.24
2,310,000	DISH DBS Corp**	5.13%	01/06/2029	917,256	0.04
2,470,000	DISH DBS Corp**	5.25%	01/12/2026	1,952,948	0.09
1,865,000	DISH DBS Corp**	7.75%	01/07/2026	1,159,602	0.05
2,115,000	DISH Network Corp**	3.38%	15/08/2026	1,322,214	0.06
3,330,000	DISH Network Corp**	11.75%	15/11/2027	3,268,210	0.15
7,680,000	DT Midstream Inc**	4.13%	15/06/2029	7,101,320	0.33
4,680,000	Electricite de France SA**	9.13%	29/12/2049	5,101,663	0.23
9,360,000	EMRLD Borrower LP/Emerald Co-Issuer Inc**	6.63%	15/12/2030	9,444,727	0.43
3,105,000	EMRLD Borrower LP/Emerald Co-Issuer Inc**	6.75%	15/07/2031	3,145,753	0.14
1,413,000	Encompass Health Corp*	4.50%	01/02/2028	1,345,274	0.06
3,330,000	Encompass Health Corp*	4.63%	01/04/2031	3,061,620	0.14
4,330,000	EnerSys**	6.63%	15/01/2032	4,406,580	0.20
1,325,000	EQM Midstream Partners LP*	4.13%	01/12/2026	1,278,052	0.06
960,000	EQM Midstream Partners LP**	6.38%	01/04/2029	970,307	0.04
1,770,000	EQM Midstream Partners LP**	6.50%	01/07/2027	1,790,277	0.08
1,630,000	EQM Midstream Partners LP**	7.50%	01/06/2027	1,665,788	0.08
2,165,000	EQM Midstream Partners LP**	7.50%	01/06/2030	2,311,813	0.11
5,800,000	EquipmentShare.com Inc**	9.00%	15/05/2028	5,992,699	0.28
3,160,000	Esab Corp**	6.25%	15/04/2029	3,182,900	0.15
1,730,000	First Quantum Minerals Ltd**	9.38%	01/03/2029	1,809,797	0.08
3,990,000	FMG Resources August 2006 Pty Ltd**	4.38%	01/04/2031	3,571,184	0.16
1,660,000	FMG Resources August 2006 Pty Ltd**	5.88%	15/04/2030	1,623,446	0.07
4,690,000	FMG Resources August 2006 Pty Ltd**	6.13%	15/04/2032	4,640,847	0.21
2,235,000	Ford Motor Co*	6.10%	19/08/2032	2,233,330	0.10
1,370,000	Ford Motor Credit Co LLC*	3.63%	17/06/2031	1,181,790	0.05

## High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
3,285,000	Fortrea Holdings Inc**	7.50%	01/07/2030	3,268,039	0.15
7,615,000	Fortress Intermediate 3 Inc**	7.50%	01/06/2031	7,811,467	0.36
6,680,000	Fortress Transportation & Infrastructure Investors LLC**	7.00%	01/05/2031	6,831,623	0.31
3,915,000	Fortress Transportation & Infrastructure Investors LLC**	7.00%	15/06/2032	3,973,965	0.18
3,450,000	Foundation Building Materials Inc**	6.00%	01/03/2029	3,065,517	0.14
2,765,000	Frontier Communications Holdings LLC**	5.00%	01/05/2028	2,607,725	0.12
5,080,000	Frontier Communications Holdings LLC**	5.88%	15/10/2027	4,964,602	0.23
8,610,000	Frontier Communications Holdings LLC**	5.88%	01/11/2029	7,509,806	0.35
3,165,000	Frontier Communications Holdings LLC**	8.75%	15/05/2030	3,264,785	0.15
5,935,000	Gap Inc**	3.63%	01/10/2029	5,143,428	0.24
1,285,000	Gap Inc**	3.88%	01/10/2031	1,074,043	0.05
3,760,000	Garda World Security Corp**	6.00%	01/06/2029	3,434,090	0.16
1,470,000	Garda World Security Corp**	7.75%	15/02/2028	1,499,440	0.07
1,820,000	Gates Corp**	6.88%	01/07/2029	1,854,016	0.09
2,695,000	Gen Digital Inc**	6.75%	30/09/2027	2,731,536	0.13
3,700,000	Gen Digital Inc**	7.13%	30/09/2030	3,794,424	0.17
975,000	Genesee & Wyoming Inc**	6.25%	15/04/2032	972,566	0.04
2,990,000	Genesis Energy LP/Genesis Energy Finance Corp*	7.75%	01/02/2028	3,024,182	0.14
3,041,000	Genesis Energy LP/Genesis Energy Finance Corp*	7.88%	15/05/2032	3,072,112	0.14
4,110,000	Genesis Energy LP/Genesis Energy Finance Corp*	8.25%	15/01/2029	4,246,305	0.20
2,790,000	GFL Environmental Inc**	6.75%	15/01/2031	2,849,801	0.13
2,465,000	GGAM Finance Ltd**	6.88%	15/04/2029	2,514,300	0.12
4,655,000	Global Infrastructure Solutions Inc**	5.63%	01/06/2029	4,401,512	0.20
155,000	Global Infrastructure Solutions Inc**	7.50%	15/04/2032	152,206	0.01
2,925,000	Go Daddy Operating Co LLC/GD Finance Co Inc**	5.25%	01/12/2027	2,866,112	0.13
2,110,000	Goodyear Tire & Rubber Co**	5.00%	15/07/2029	1,966,040	0.09
4,370,000	Goodyear Tire & Rubber Co**	5.25%	15/07/2031	3,982,542	0.18
2,215,000	Goodyear Tire & Rubber Co**	5.63%	30/04/2033	2,003,769	0.09
3,700,000	Greystar Real Estate Partners LLC**	7.75%	01/09/2030	3,899,349	0.18
2,485,000	Grifols SA**	4.75%	15/10/2028	2,146,877	0.10
5,415,000	GYP Holdings III Corp**	4.63%	01/05/2029	5,017,928	0.23
5,158,000	H&E Equipment Services Inc**	3.88%	15/12/2028	4,659,858	0.21
5,300,000	Harvest Midstream I LP**	7.50%	01/09/2028	5,389,300	0.25
1,860,000	Harvest Midstream I LP**	7.50%	15/05/2032	1,890,469	0.09
3,157,000	HealthEquity Inc**	4.50%	01/10/2029	2,954,732	0.14
2,375,000	Herc Holdings Inc**	5.50%	15/07/2027	2,339,686	0.11
3,030,000	Herc Holdings Inc**	6.63%	15/06/2029	3,074,686	0.14
1,470,000	Hess Midstream Operations LP**	5.50%	15/10/2030	1,421,416	0.07
3,675,000	Hess Midstream Operations LP**	6.50%	01/06/2029	3,727,873	0.17
1,293,000	Hilcorp Energy I LP/Hilcorp Finance Co**	5.75%	01/02/2029	1,252,158	0.06

## High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
3,320,000	Hilcorp Energy I LP/Hilcorp Finance Co**	6.00%	15/04/2030	3,209,191	0.15
2,040,000	Hilcorp Energy I LP/Hilcorp Finance Co**	6.00%	01/02/2031	1,954,697	0.09
2,045,000	Hilcorp Energy I LP/Hilcorp Finance Co**	6.25%	01/11/2028	2,021,278	0.09
1,685,000	Hilcorp Energy I LP/Hilcorp Finance Co**	8.38%	01/11/2033	1,797,039	0.08
4,070,000	Hillenbrand Inc*	6.25%	15/02/2029	4,094,595	0.19
4,275,000	Howard Midstream Energy Partners LLC**	7.38%	15/07/2032	4,344,169	0.20
1,800,000	Howden UK Refinance Plc/Howden UK Refinance 2 Plc/Howden US Refinance LLC**	7.25%	15/02/2031	1,787,939	0.08
1,425,000	Howden UK Refinance Plc/Howden UK Refinance 2 Plc/Howden US Refinance LLC**	8.13%	15/02/2032	1,416,906	0.07
7,070,000	HUB International Ltd**	7.25%	15/06/2030	7,252,802	0.33
3,940,000	HUB International Ltd**	7.38%	31/01/2032	3,997,946	0.18
2,145,000	Hudbay Minerals Inc**	4.50%	01/04/2026	2,100,257	0.10
3,194,000	Hudbay Minerals Inc**	6.13%	01/04/2029	3,181,278	0.15
565,000	IHO Verwaltungs GmbH**	4.75%	15/09/2026	547,974	0.03
2,430,000	IHO Verwaltungs GmbH**	6.38%	15/05/2029	2,404,171	0.11
1,578,000	Iliad Holding SASU**	6.50%	15/10/2026	1,572,415	0.07
7,160,000	Iliad Holding SASU**	7.00%	15/10/2028	7,106,149	0.33
470,000	Iliad Holding SASU**	8.50%	15/04/2031	476,373	0.02
2,350,000	Illuminate Buyer LLC/Illuminate Holdings IV Inc**	9.00%	01/07/2028	2,371,195	0.11
7,580,000	Imola Merger Corp**	4.75%	15/05/2029	7,092,354	0.33
3,230,000	INEOS Finance Plc*	6.75%	15/05/2028	3,240,210	0.15
4,915,000	INEOS Finance Plc**	7.50%	15/04/2029	4,971,822	0.23
5,320,000	INEOS Quattro Finance 2 Plc**	9.63%	15/03/2029	5,657,171	0.26
2,365,000	IQVIA Inc**	5.00%	15/05/2027	2,309,539	0.11
3,370,000	Iron Mountain Inc**	4.50%	15/02/2031	3,044,818	0.14
1,755,000	Iron Mountain Inc**	4.88%	15/09/2029	1,655,163	0.08
2,235,000	Iron Mountain Inc**	5.00%	15/07/2028	2,142,792	0.10
2,456,000	Iron Mountain Inc**	5.25%	15/03/2028	2,378,486	0.11
2,050,000	Iron Mountain Inc**	5.25%	15/07/2030	1,950,064	0.09
15,000	Iron Mountain Inc**	5.63%	15/07/2032	14,257	0.00
6,065,000	ITT Holdings LLC**	6.50%	01/08/2029	5,499,626	0.25
2,385,000	Jaguar Land Rover Automotive Plc*	5.50%	15/07/2029	2,288,439	0.11
1,775,000	Jaguar Land Rover Automotive Plc*	5.88%	15/01/2028	1,741,804	0.08
4,855,000	Jane Street Group/JSG Finance Inc**	7.13%	30/04/2031	4,982,586	0.23
5,340,000	JELD-WEN Inc**	4.88%	15/12/2027	5,049,405	0.23
6,935,000	Kaiser Aluminum Corp**	4.50%	01/06/2031	6,148,975	0.28
1,580,000	Kaiser Aluminum Corp**	4.63%	01/03/2028	1,480,190	0.07
6,610,000	KB Home**	7.25%	15/07/2030	6,817,984	0.31
2,145,000	Ken Garff Automotive LLC**	4.88%	15/09/2028	1,991,229	0.09
8,030,000	Kinetik Holdings LP**	5.88%	15/06/2030	7,917,867	0.36
5,465,000	Knife River Corp**	7.75%	01/05/2031	5,717,659	0.26

## High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,890,000	Latam Airlines Group SA**	13.38%	15/10/2027	2,105,318	0.10
1,950,000	Latam Airlines Group SA**	13.38%	15/10/2029	2,242,835	0.10
5,020,000	LCM Investments Holdings II LLC**	4.88%	01/05/2029	4,699,652	0.22
2,460,000	LCM Investments Holdings II LLC**	8.25%	01/08/2031	2,569,172	0.12
5,075,000	Leeward Renewable Energy Operations LLC**	4.25%	01/07/2029	4,540,267	0.21
1,070,000	Legacy LifePoint Health LLC**	4.38%	15/02/2027	1,023,008	0.05
1,936,000	Level 3 Financing Inc**	4.88%	15/06/2029	1,113,303	0.05
2,989,000	Level 3 Financing Inc**	10.50%	15/05/2030	2,975,026	0.14
1,755,000	Level 3 Financing Inc**	10.75%	15/12/2030	1,759,387	0.08
2,524,823	Level 3 Financing Inc**	11.00%	15/11/2029	2,586,815	0.12
2,270,000	LifePoint Health Inc**	5.38%	15/01/2029	1,997,102	0.09
6,510,000	LifePoint Health Inc**	9.88%	15/08/2030	6,950,558	0.32
5,025,000	LifePoint Health Inc**	10.00%	01/06/2032	5,143,907	0.24
3,915,000	Light & Wonder International Inc**	7.25%	15/11/2029	4,001,463	0.18
4,240,000	Light & Wonder International Inc**	7.50%	01/09/2031	4,384,308	0.20
2,950,000	Lindblad Expeditions Holdings Inc**	9.00%	15/05/2028	3,035,202	0.14
100,000	Lindblad Expeditions LLC**	6.75%	15/02/2027	98,825	0.00
1,025,000	Live Nation Entertainment Inc**	3.75%	15/01/2028	954,666	0.04
1,125,000	Live Nation Entertainment Inc**	6.50%	15/05/2027	1,132,443	0.05
2,980,000	Macy's Retail Holdings LLC*	4.50%	15/12/2034	2,578,018	0.12
2,005,000	Macy's Retail Holdings LLC*	5.13%	15/01/2042	1,627,581	0.07
1,435,000	Macy's Retail Holdings LLC**	5.88%	01/04/2029	1,393,926	0.06
940,000	Macy's Retail Holdings LLC**	5.88%	15/03/2030	902,332	0.04
6,745,000	Madison IAQ LLC**	5.88%	30/06/2029	6,281,948	0.29
1,430,000	Masterbrand Inc**	7.00%	15/07/2032	1,447,125	0.07
1,225,000	Match Group Holdings II LLC**	4.13%	01/08/2030	1,085,118	0.05
1,980,000	Match Group Holdings II LLC**	4.63%	01/06/2028	1,854,916	0.09
1,390,000	Mattamy Group Corp**	4.63%	01/03/2030	1,286,124	0.06
1,210,000	Mattamy Group Corp**	5.25%	15/12/2027	1,176,684	0.05
3,790,000	Mauser Packaging Solutions Holding Co**	7.88%	15/04/2027	3,870,504	0.18
8,445,000	Mauser Packaging Solutions Holding Co**	9.25%	15/04/2027	8,460,809	0.39
4,375,000	McAfee Corp**	7.38%	15/02/2030	4,044,853	0.19
2,949,000	McGraw-Hill Education Inc**	5.75%	01/08/2028	2,846,467	0.13
5,440,000	McGraw-Hill Education Inc**	8.00%	01/08/2029	5,294,520	0.24
4,390,000	Medline Borrower LP**	3.88%	01/04/2029	4,046,108	0.19
21,700,000	Medline Borrower LP**	5.25%	01/10/2029	20,725,709	0.95
1,385,000	Medline Borrower LP/Medline Co-Issuer Inc**	6.25%	01/04/2029	1,402,407	0.06
2,050,000	Merlin Entertainments Group US Holdings Inc**	7.38%	15/02/2031	2,090,239	0.10
1,330,000	Merlin Entertainments Ltd**	5.75%	15/06/2026	1,311,746	0.06
1,495,000	Midcontinent Communications/Midcontinent Finance Corp**	5.38%	15/08/2027	1,436,732	0.07

## High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
7,771,000	Midwest Gaming Borrower LLC/Midwest Gaming Finance Corp**	4.88%	01/05/2029	7,244,881	0.33
2,430,000	Miter Brands Acquisition Holdco Inc/MIWD Borrower LLC**	6.75%	01/04/2032	2,448,801	0.11
5,020,000	MIWD Holdco II LLC/MIWD Finance Corp**	5.50%	01/02/2030	4,645,471	0.21
3,475,000	Molina Healthcare Inc**	4.38%	15/06/2028	3,273,887	0.15
2,790,000	Motion Bondco DAC**	6.63%	15/11/2027	2,705,785	0.12
2,445,000	MPT Operating Partnership LP/MPT Finance Corp*	5.00%	15/10/2027	2,021,595	0.09
1,160,000	MPT Operating Partnership LP/MPT Finance Corp*	5.25%	01/08/2026	1,055,133	0.05
900,000	Murphy Oil USA Inc**	3.75%	15/02/2031	793,493	0.04
2,090,000	Murphy Oil USA Inc*	4.75%	15/09/2029	1,982,863	0.09
3,685,000	Nabors Industries Inc**	7.38%	15/05/2027	3,751,223	0.17
2,305,000	Nabors Industries Inc**	9.13%	31/01/2030	2,389,789	0.11
705,000	Nabors Industries Ltd**	7.50%	15/01/2028	673,373	0.03
1,110,000	NCL Corp Ltd**	5.88%	15/03/2026	1,098,160	0.05
4,264,000	NCL Corp Ltd**	5.88%	15/02/2027	4,211,557	0.19
680,000	NCL Finance Ltd**	6.13%	15/03/2028	672,054	0.03
5,570,000	Necessity Retail REIT Inc/American Finance Operating Partner LP**	4.50%	30/09/2028	4,906,327	0.23
8,405,000	Neptune Bidco US Inc**	9.29%	15/04/2029	8,074,850	0.37
2,750,000	New Fortress Energy Inc**	6.50%	30/09/2026	2,532,193	0.12
1,800,000	New Fortress Energy Inc**	8.75%	15/03/2029	1,644,665	0.08
1,990,000	Newell Brands Inc**	5.70%	01/04/2026	1,967,281	0.09
1,790,000	Newell Brands Inc**	6.88%	01/04/2036	1,604,381	0.07
1,805,000	NGL Energy Operating LLC/NGL Energy Finance Corp**	8.13%	15/02/2029	1,840,515	0.08
1,940,000	NGL Energy Operating LLC/NGL Energy Finance Corp**	8.38%	15/02/2032	1,971,409	0.09
2,975,000	Nordstrom Inc*	5.00%	15/01/2044	2,405,680	0.11
4,020,000	Northern Oil & Gas Inc**	8.13%	01/03/2028	4,068,381	0.19
775,000	Northern Oil & Gas Inc**	8.75%	15/06/2031	814,164	0.04
3,085,000	Northriver Midstream Finance LP**	5.63%	15/02/2026	3,087,952	0.14
2,505,000	Northriver Midstream Finance LP**	6.75%	15/07/2032	2,510,949	0.12
4,405,000	NOVA Chemicals Corp**	5.25%	01/06/2027	4,218,624	0.19
2,430,000	NOVA Chemicals Corp**	8.50%	15/11/2028	2,581,579	0.12
1,000,000	NOVA Chemicals Corp**	9.00%	15/02/2030	1,056,317	0.05
635,000	Novelis Corp**	3.88%	15/08/2031	550,363	0.03
4,195,000	Novelis Corp**	4.75%	30/01/2030	3,895,791	0.18
7,640,000	NRG Energy Inc**	10.25%	29/12/2049	8,363,164	0.39
3,630,000	Olympus Water US Holding Corp**	4.25%	01/10/2028	3,306,642	0.15
3,300,000	Olympus Water US Holding Corp**	6.25%	01/10/2029	3,016,041	0.14
1,285,000	Olympus Water US Holding Corp**	7.13%	01/10/2027	1,291,378	0.06
4,725,000	Olympus Water US Holding Corp**	7.25%	15/06/2031	4,700,643	0.22
4,065,000	Olympus Water US Holding Corp**	9.75%	15/11/2028	4,305,732	0.20
1,710,000	OneMain Finance Corp*	3.88%	15/09/2028	1,534,807	0.07



## High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,145,000	OneMain Finance Corp*	5.38%	15/11/2029	1,074,726	0.05
375,000	OneMain Finance Corp*	9.00%	15/01/2029	395,988	0.02
2,855,000	Open Text Holdings Inc**	4.13%	15/02/2030	2,576,880	0.12
5,155,000	Open Text Holdings Inc**	4.13%	01/12/2031	4,541,318	0.21
3,140,000	Oscar AcquisitionCo LLC/Oscar Finance Inc**	9.50%	15/04/2030	2,970,158	0.14
360,000	Pactiv Evergreen Group Issuer Inc/Pactiv Evergreen Group Issuer LLC**	4.00%	15/10/2027	337,525	0.02
5,015,000	Pactiv Evergreen Group Issuer LLC/Pactiv Evergreen Group Issuer Inc**	4.38%	15/10/2028	4,687,219	0.22
4,885,000	Panther Escrow Issuer LLC**	7.13%	01/06/2031	4,944,617	0.23
1,250,000	Paramount Global**	3.38%	15/02/2028	1,118,048	0.05
1,530,000	Paramount Global**	4.85%	01/07/2042	1,096,895	0.05
1,255,000	Paramount Global**	4.95%	15/01/2031	1,104,566	0.05
770,000	Paramount Global**	6.25%	28/02/2057	628,460	0.03
665,000	Paramount Global**	6.38%	30/03/2062	587,902	0.03
2,725,000	Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer**	4.88%	15/05/2029	2,557,921	0.12
4,165,000	Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer**	5.88%	01/10/2028	4,108,169	0.19
3,025,000	Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer**	7.00%	01/02/2030	3,063,584	0.14
1,550,000	Penn Entertainment Inc**	4.13%	01/07/2029	1,330,544	0.06
1,380,000	Penn Entertainment Inc**	5.63%	15/01/2027	1,333,305	0.06
1,360,000	Performance Food Group Inc**	4.25%	01/08/2029	1,239,005	0.06
5,336,000	Performance Food Group Inc**	5.50%	15/10/2027	5,223,700	0.24
4,865,000	Permian Resources Operating LLC**	5.88%	01/07/2029	4,793,548	0.22
2,930,000	Permian Resources Operating LLC**	7.00%	15/01/2032	3,011,926	0.14
2,730,000	PetSmart Inc/PetSmart Finance Corp**	4.75%	15/02/2028	2,539,000	0.12
3,005,000	PetSmart Inc/PetSmart Finance Corp**	7.75%	15/02/2029	2,929,344	0.13
3,620,000	Prairie Acquiror LP**	9.00%	01/08/2029	3,734,291	0.17
4,255,000	Prime Security Services Borrower LLC/Prime Finance Inc**	5.75%	15/04/2026	4,226,224	0.19
4,701,000	Prime Security Services Borrower LLC/Prime Finance Inc**	6.25%	15/01/2028	4,637,150	0.21
4,884,775	Rackspace Finance LLC**	3.50%	15/05/2028	2,106,559	0.10
2,950,000	Rakuten Group Inc**	9.75%	15/04/2029	3,045,137	0.14
985,000	Rakuten Group Inc**	11.25%	15/02/2027	1,053,810	0.05
2,152,000	Raptor Acquisition Corp/Raptor Co-Issuer LLC**	4.88%	01/11/2026	2,083,753	0.10
7,940,000	Resideo Funding Inc**	4.00%	01/09/2029	7,012,359	0.32
3,143,000	RHP Hotel Properties LP/RHP Finance Corp**	4.50%	15/02/2029	2,950,064	0.14
3,595,000	RHP Hotel Properties LP/RHP Finance Corp**	6.50%	01/04/2032	3,598,208	0.17
4,065,000	RHP Hotel Properties LP/RHP Finance Corp**	7.25%	15/07/2028	4,206,669	0.19
1,695,000	Ritchie Bros Holdings Inc**	6.75%	15/03/2028	1,727,700	0.08
5,730,000	Ritchie Bros Holdings Inc**	7.75%	15/03/2031	5,991,322	0.28
7,670,000	RLJ Lodging Trust LP**	4.00%	15/09/2029	6,782,891	0.31
5,245,000	Rockcliff Energy II LLC**	5.50%	15/10/2029	4,913,082	0.23
1,170,000	Rockies Express Pipeline LLC**	4.80%	15/05/2030	1,081,211	0.05

## High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
3,185,000	Rockies Express Pipeline LLC**	6.88%	15/04/2040	3,046,844	0.14
2,900,000	Rockies Express Pipeline LLC**	7.50%	15/07/2038	2,980,394	0.14
3,770,000	Royal Caribbean Cruises Ltd**	5.50%	01/04/2028	3,724,472	0.17
4,400,000	Royal Caribbean Cruises Ltd**	9.25%	15/01/2029	4,700,406	0.22
8,415,000	Scientific Games Holdings LP/Scientific Games US FinCo Inc**	6.63%	01/03/2030	8,208,719	0.38
6,815,000	SCIL IV LLC/SCIL USA Holdings LLC**	5.38%	01/11/2026	6,597,107	0.30
2,925,000	Sealed Air Corp/Sealed Air Corp US**	7.25%	15/02/2031	3,015,225	0.14
7,200,000	SeaWorld Parks & Entertainment Inc**	5.25%	15/08/2029	6,808,130	0.31
5,235,000	Sensata Technologies BV**	4.00%	15/04/2029	4,810,652	0.22
400,000	Sensata Technologies BV**	5.00%	01/10/2025	403,578	0.02
1,305,000	Sensata Technologies BV**	5.88%	01/09/2030	1,278,806	0.06
2,955,000	Sensata Technologies Inc**	6.63%	15/07/2032	2,978,176	0.14
6,105,000	Service Properties Trust**	8.63%	15/11/2031	6,369,247	0.29
4,023,000	Shea Homes LP/Shea Homes Funding Corp**	4.75%	15/02/2028	3,807,082	0.18
3,620,000	Shea Homes LP/Shea Homes Funding Corp**	4.75%	01/04/2029	3,379,951	0.16
3,400,000	Sirius XM Radio Inc**	3.88%	01/09/2031	2,778,036	0.13
1,230,000	Sirius XM Radio Inc**	4.00%	15/07/2028	1,112,225	0.05
2,615,000	Sirius XM Radio Inc**	4.13%	01/07/2030	2,235,671	0.10
2,025,000	Sirius XM Radio Inc**	5.50%	01/07/2029	1,903,739	0.09
7,670,000	Six Flags Entertainment Corp**	7.25%	15/05/2031	7,814,403	0.36
2,935,000	Six Flags Entertainment Corp/Six Flags Theme Parks Inc**	6.63%	01/05/2032	2,984,503	0.14
1,285,000	SNF Group SACA**	3.13%	15/03/2027	1,183,385	0.05
675,000	SNF Group SACA**	3.38%	15/03/2030	582,810	0.03
2,790,000	Solaris Midstream Holdings LLC**	7.63%	01/04/2026	2,802,022	0.13
4,840,000	SPX FLOW Inc**	8.75%	01/04/2030	4,973,923	0.23
6,190,000	Standard Industries Inc**	4.38%	15/07/2030	5,597,939	0.26
4,785,000	Star Parent Inc**	9.00%	01/10/2030	5,029,736	0.23
4,190,000	Starwood Property Trust Inc**	4.38%	15/01/2027	3,971,289	0.18
3,950,000	Starwood Property Trust Inc**	7.25%	01/04/2029	3,997,287	0.18
2,355,000	Station Casinos LLC**	4.50%	15/02/2028	2,218,140	0.10
2,265,000	Station Casinos LLC**	4.63%	01/12/2031	2,020,466	0.09
1,990,000	Station Casinos LLC**	6.63%	15/03/2032	1,981,668	0.09
1,405,000	Summer BC Bidco B LLC**	5.50%	31/10/2026	1,373,232	0.06
3,115,000	Summit Materials LLC/Summit Materials Finance Corp**	5.25%	15/01/2029	3,006,308	0.14
3,190,000	Summit Materials LLC/Summit Materials Finance Corp**	7.25%	15/01/2031	3,307,054	0.15
1,430,000	Sunoco LP**	7.00%	01/05/2029	1,466,598	0.07
1,225,000	Sunoco LP**	7.25%	01/05/2032	1,267,996	0.06
7,555,000	Sunrise FinCo I BV**	4.88%	15/07/2031	6,866,060	0.32
7,630,000	Surgery Center Holdings Inc**	7.25%	15/04/2032	7,716,868	0.36
1,470,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	6.00%	01/03/2027	1,450,053	0.07

## High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
210,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	6.00%	31/12/2030	195,788	0.01
1,485,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	6.00%	01/09/2031	1,388,976	0.06
6,305,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	7.38%	15/02/2029	6,340,573	0.29
5,600,000	Taylor Morrison Communities Inc**	5.13%	01/08/2030	5,369,217	0.25
1,766,150	Team Health Holdings Inc**	13.50%	30/06/2028	1,962,634	0.09
427,000	Telecom Italia Capital SA**	6.38%	15/11/2033	399,794	0.02
517,000	Telecom Italia Capital SA**	7.20%	18/07/2036	496,692	0.02
348,000	Telecom Italia Capital SA**	7.72%	04/06/2038	339,912	0.02
2,383,000	Telecom Italia Capital SA 144A**	6.38%	15/11/2033	2,334,125	0.11
1,543,000	Telecom Italia Capital SA 144A**	7.20%	18/07/2036	1,592,731	0.07
717,000	Telecom Italia Capital SA 144A**	7.72%	04/06/2038	755,454	0.03
1,990,000	Tenet Healthcare Corp**	5.13%	01/11/2027	1,949,212	0.09
3,935,000	Tenet Healthcare Corp**	6.13%	01/10/2028	3,918,294	0.18
4,270,000	Tenet Healthcare Corp**	6.13%	15/06/2030	4,246,505	0.20
8,745,000	Tenet Healthcare Corp**	6.75%	15/05/2031	8,883,499	0.41
4,410,000	Terex Corp**	5.00%	15/05/2029	4,188,197	0.19
2,565,000	Teva Pharmaceutical Finance Netherlands III BV**	7.88%	15/09/2029	2,758,186	0.13
2,510,000	Thor Industries Inc**	4.00%	15/10/2029	2,206,375	0.10
5,525,000	TK Elevator Holdco GmbH**	7.63%	15/07/2028	5,488,631	0.25
2,285,000	TK Elevator US Newco Inc**	5.25%	15/07/2027	2,217,572	0.10
2,940,000	TKC Holdings Inc**	6.88%	15/05/2028	2,862,857	0.13
3,398,000	TMS International Corp**	6.25%	15/04/2029	3,122,152	0.14
5,205,000	TransAlta Corp*	7.75%	15/11/2029	5,435,337	0.25
2,280,000	TransDigm Inc*	5.50%	15/11/2027	2,240,826	0.10
5,000,000	TransDigm Inc**	6.38%	01/03/2029	5,031,465	0.23
5,090,000	TransDigm Inc**	6.63%	01/03/2032	5,147,565	0.24
11,755,000	TransDigm Inc**	6.75%	15/08/2028	11,913,387	0.55
7,950,000	TransDigm Inc**	6.88%	15/12/2030	8,122,475	0.37
2,900,000	Transocean Inc**	8.25%	15/05/2029	2,909,350	0.13
2,900,000	Transocean Inc**	8.50%	15/05/2031	2,903,564	0.13
2,770,000	TreeHouse Foods Inc*	4.00%	01/09/2028	2,490,660	0.11
1,835,000	Tri Pointe Homes Inc*	5.25%	01/06/2027	1,792,034	0.08
4,015,000	Trident TPI Holdings Inc**	12.75%	31/12/2028	4,390,222	0.20
2,790,000	Trivium Packaging Finance BV*	5.50%	15/08/2026	2,736,605	0.13
4,255,000	Trivium Packaging Finance BV*	8.50%	15/08/2027	4,227,643	0.19
4,150,000	Tronox Inc**	4.63%	15/03/2029	3,750,619	0.17
3,930,000	TTM Technologies Inc**	4.00%	01/03/2029	3,610,786	0.17
9,235,000	UKG Inc**	6.88%	01/02/2031	9,357,271	0.43
8,015,000	United Airlines Inc**	4.38%	15/04/2026	7,751,846	0.36
3,425,000	United Airlines Inc**	4.63%	15/04/2029	3,192,528	0.15

## High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
3,500,000	United Rentals North America Inc*	3.75%	15/01/2032	3,048,436	0.14
1,160,000	United Rentals North America Inc*	4.00%	15/07/2030	1,050,595	0.05
1,930,000	United Rentals North America Inc*	5.25%	15/01/2030	1,871,926	0.09
7,000,000	United Rentals North America Inc**	6.13%	15/03/2034	6,983,219	0.32
6,025,000	Uniti Group LP/Uniti Group Finance Inc/CSL Capital LLC**	10.50%	15/02/2028	5,906,622	0.27
4,655,000	US Acute Care Solutions LLC**	9.75%	15/05/2029	4,590,010	0.21
2,530,000	US Foods Inc**	4.63%	01/06/2030	2,352,110	0.11
3,160,000	US Foods Inc**	4.75%	15/02/2029	2,999,851	0.14
3,125,000	US Foods Inc**	6.88%	15/09/2028	3,198,962	0.15
2,940,000	US Foods Inc**	7.25%	15/01/2032	3,054,783	0.14
4,825,000	USA Compression Partners LP/USA Compression Finance Corp**	7.13%	15/03/2029	4,865,689	0.22
3,060,000	USI Inc**	7.50%	15/01/2032	3,111,696	0.14
3,695,000	Venture Global Calcasieu Pass LLC**	3.88%	15/08/2029	3,367,549	0.16
2,395,000	Venture Global Calcasieu Pass LLC**	4.13%	15/08/2031	2,150,760	0.10
4,820,000	Venture Global LNG Inc**	8.13%	01/06/2028	4,969,454	0.23
925,000	Venture Global LNG Inc**	8.38%	01/06/2031	960,128	0.04
4,950,000	Venture Global LNG Inc**	9.50%	01/02/2029	5,423,821	0.25
2,975,000	Venture Global LNG Inc**	9.88%	01/02/2032	3,239,924	0.15
5,745,000	Verde Purchaser LLC**	10.50%	30/11/2030	6,079,095	0.28
1,405,000	Viasat Inc**	5.63%	15/04/2027	1,258,701	0.06
1,695,000	Viasat Inc**	6.50%	15/07/2028	1,284,871	0.06
5,710,000	Vibrant Technologies Inc**	9.00%	15/02/2030	5,233,044	0.24
2,960,000	Viking Cruises Ltd**	5.88%	15/09/2027	2,931,226	0.14
3,050,000	Viking Cruises Ltd**	7.00%	15/02/2029	3,068,552	0.14
2,245,000	Viking Cruises Ltd**	9.13%	15/07/2031	2,433,299	0.11
2,335,000	Viking Ocean Cruises Ship VII Ltd**	5.63%	15/02/2029	2,285,794	0.11
4,560,000	VistaJet Malta Finance Plc/Vista Management Holding Inc**	6.38%	01/02/2030	3,588,114	0.17
545,000	VistaJet Malta Finance Plc/Vista Management Holding Inc**	9.50%	01/06/2028	478,491	0.02
6,345,000	Vistra Corp**	7.00%	29/12/2049	6,295,928	0.29
4,700,000	Vistra Operations Co LLC**	4.38%	01/05/2029	4,379,471	0.20
7,840,000	Vistra Operations Co LLC**	6.88%	15/04/2032	7,964,946	0.37
6,170,000	Vistra Operations Co LLC**	7.75%	15/10/2031	6,430,226	0.30
8,621,000	VM Consolidated Inc**	5.50%	15/04/2029	8,230,351	0.38
3,840,000	Vmed O2 UK Financing I Plc**	4.75%	15/07/2031	3,243,803	0.15
2,135,000	Walgreens Boots Alliance Inc**	3.45%	01/06/2026	2,009,876	0.09
1,230,000	Walgreens Boots Alliance Inc**	4.50%	18/11/2034	1,040,962	0.05
1,295,000	Walgreens Boots Alliance Inc**	4.80%	18/11/2044	1,018,481	0.05
5,845,000	Wand NewCo 3 Inc**	7.63%	30/01/2032	6,041,608	0.28
3,525,000	WESCO Distribution Inc**	6.38%	15/03/2029	3,542,142	0.16
3,175,000	WESCO Distribution Inc**	6.63%	15/03/2032	3,212,389	0.15

## High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 84.70% (31 December 2023: 88.78%) (continued)</b>					
<b>United States Dollar (continued)</b>					
2,780,000	White Cap Buyer LLC**	6.88%	15/10/2028	2,685,038	0.12
1,455,000	White Cap Parent LLC**	8.25%	15/03/2026	1,456,299	0.07
2,345,000	William Carter Co**	5.63%	15/03/2027	2,314,706	0.11
230,000	Williams Scotsman Inc**	4.63%	15/08/2028	217,689	0.01
3,510,000	Williams Scotsman Inc**	6.63%	15/06/2029	3,540,846	0.16
4,365,000	Williams Scotsman Inc**	7.38%	01/10/2031	4,494,785	0.21
8,010,000	Windsor Holdings III LLC**	8.50%	15/06/2030	8,369,945	0.39
1,450,000	WMG Acquisition Corp**	3.75%	01/12/2029	1,315,942	0.06
4,900,000	WMG Acquisition Corp**	3.88%	15/07/2030	4,379,056	0.20
7,350,000	WR Grace Holdings LLC**	5.63%	15/08/2029	6,782,215	0.31
4,205,000	WR Grace Holdings LLC**	7.38%	01/03/2031	4,266,536	0.20
6,440,000	Wrangler Holdco Corp**	6.63%	01/04/2032	6,416,676	0.30
3,395,000	XHR LP**	4.88%	01/06/2029	3,184,726	0.15
8,810,000	XPO Inc**	7.13%	01/02/2032	9,037,783	0.42
2,340,000	Yum! Brands Inc*	4.63%	31/01/2032	2,154,291	0.10
2,705,000	Zayo Group Holdings Inc**	4.00%	01/03/2027	2,166,694	0.10
1,540,000	Zayo Group Holdings Inc**	6.13%	01/03/2028	1,032,939	0.05
4,055,000	Zebra Technologies Corp**	6.50%	01/06/2032	4,103,679	0.19
2,320,000	ZF North America Capital Inc**	6.75%	23/04/2030	2,364,964	0.11
1,420,000	ZF North America Capital Inc**	6.88%	14/04/2028	1,448,692	0.07
2,850,000	ZF North America Capital Inc**	6.88%	23/04/2032	2,948,268	0.14
8,185,000	Ziff Davis Inc**	4.63%	15/10/2030	7,408,576	0.34
2,050,000	Ziggo Bond Co BV*	5.13%	28/02/2030	1,744,970	0.08
3,455,000	Ziggo BV*	4.88%	15/01/2030	3,077,138	0.14
4,775,000	ZipRecruiter Inc**	5.00%	15/01/2030	4,153,054	0.19
1,045,000	ZoomInfo Technologies LLC/ZoomInfo Finance Corp**	3.88%	01/02/2029	950,010	0.04
<b>Total Corporate Bonds</b>				<b>1,839,528,478</b>	<b>84.70</b>
<b>Term Loans<sup>^</sup> 3.48% (31 December 2023: 1.91%)</b>					
<b>United States Dollar</b>					
3,521,902	Aveanna Healthcare LLC	9.20%	17/07/2028	3,381,043	0.16
574,519	Calpine Corp	0.00%	31/01/2031	573,522	0.03
2,224,311	Cloudera Inc	9.19%	08/10/2028	2,228,482	0.10
1,275,000	Cornerstone Building Brands Inc	9.83%	15/05/2031	1,269,690	0.06
4,296,000	Cotiviti Inc	15.25%	01/05/2031	4,280,792	0.20
108,755	Cytxera DC Holdings Inc	0.00%	01/05/2024	108,755	0.00
5,415,847	Engineered Machinery Holdings Inc	11.60%	21/05/2029	5,412,489	0.25
1,581,901	First Brands Group LLC	14.14%	30/03/2028	1,538,399	0.07
3,128,823	Fleetpride Inc	9.84%	29/09/2028	3,119,437	0.14
2,304,031	Gainwell Acquisition Corp	9.43%	01/10/2027	2,236,822	0.10

## High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Term Loans<sup>^</sup> 3.48% (31 December 2023: 1.91%) (continued)</b>					
<b>United States Dollar (continued)</b>					
54,333	Groundworks LLC Delayed Draw Term Loan	8.83%	14/03/2031	54,367	0.00
1,845,049	Groundworks LLC Term Loan	8.83%	14/03/2031	1,846,202	0.09
3,215,000	Johnstone Supply LLC	8.33%	09/06/2031	3,223,038	0.15
750,000	Level 3 Financing Inc	0.00%	15/04/2030	732,000	0.03
2,767,822	Lightstone Holdco LLC B Term Loan	11.08%	29/01/2027	2,731,051	0.13
156,524	Lightstone Holdco LLC C Term Loan	11.08%	29/01/2027	154,445	0.01
68,016	National Mentor Holdings Inc	9.18%	02/03/2028	64,369	0.00
2,359,788	National Mentor Holdings Inc	9.19%	02/03/2028	2,233,245	0.10
1,206,952	Neptune BidCo US Inc	10.41%	11/04/2029	1,139,061	0.05
3,741,200	New Fortress Energy Inc	10.33%	30/10/2028	3,650,008	0.17
5,501,858	Parexel International Inc	8.71%	15/11/2028	5,519,904	0.25
2,229,413	Prairie ECI Acquiror LP	10.09%	01/08/2029	2,233,604	0.10
2,467,850	Rackspace Finance LLC	11.69%	15/05/2028	2,506,423	0.12
2,204,333	RealPage Inc	0.00%	24/04/2028	2,146,315	0.10
4,563,563	Star Parent Inc	9.08%	27/09/2030	4,565,365	0.21
2,997,350	Trident TPI Holdings Inc	9.33%	15/09/2028	3,005,473	0.14
2,835,000	Truist Insurance Holdings LLC	10.08%	06/05/2032	2,898,787	0.13
5,104,842	US Silica Co	9.34%	25/03/2030	5,131,948	0.24
1,120,000	Verde Purchaser LLC	9.83%	30/11/2030	1,120,420	0.05
4,270,000	VS Buyer LLC	8.58%	12/04/2031	4,286,012	0.20
2,357,529	Weber-Stephen Products LLC	8.71%	30/10/2027	2,198,714	0.10
<b>Total Term Loans<sup>†</sup></b>				<b>75,590,182</b>	<b>3.48</b>
<b>Repurchase Agreements 6.77% (31 December 2023: 0.00%)</b>					
<b>United States Dollar</b>					
147,000,000	State Street Bank and Trust Co, repurchase value US\$ 147,064,803 <sup>^</sup>	5.29%	01/07/2024	147,000,000	6.77
<b>Total Repurchase Agreements<sup>†</sup></b>				<b>147,000,000</b>	<b>6.77</b>
Number of Shares	Security Description			Fair Value US\$	% of Net Assets
<b>Investment Funds 0.02% (31 December 2023: 0.16%)</b>					
<b>Pound Sterling</b>					
520,942	NB Global Monthly Income Fund Ltd			368,773	0.02
<b>Total Investment Funds<sup>‡</sup></b>				<b>368,773</b>	<b>0.02</b>
<b>Total Investments</b>				<b>2,118,445,895</b>	<b>97.54</b>

<sup>^</sup> Collateralised by US Treasury Notes/Bonds valued at US\$ 149,940,023 in total.

## High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 0.67% (31 December 2023: 1.81%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 146	CAD 200	18/07/2024	UBS AG	1	0	0.00
<i>AUD Hedged Classes</i>						
AUD 793,486	US\$ 516,359	18/07/2024	Goldman Sachs International	1	13,795	0.00
AUD 1,329,621	US\$ 883,762	18/07/2024	UBS AG	1	4,601	0.00
AUD 135,688,458	US\$ 88,240,819	18/07/2024	Westpac Banking Corp	31	2,417,058	0.11
US\$ 99,374	AUD 148,641	18/07/2024	Westpac Banking Corp	7	61	0.00
<i>CAD Hedged Classes</i>						
CAD 50,322	US\$ 36,734	18/07/2024	Goldman Sachs International	1	56	0.00
CAD 11,105,204	US\$ 8,094,315	18/07/2024	Westpac Banking Corp	3	24,509	0.00
US\$ 68,347	CAD 92,670	18/07/2024	Goldman Sachs International	2	597	0.00
US\$ 160,123	CAD 218,853	18/07/2024	Westpac Banking Corp	3	124	0.00
<i>CHF Hedged Classes</i>						
CHF 8,666,799	US\$ 9,592,017	18/07/2024	UBS AG	2	71,743	0.01
CHF 60,306	US\$ 67,066	18/07/2024	Westpac Banking Corp	5	178	0.00
US\$ 69,263	CHF 61,540	18/07/2024	Westpac Banking Corp	4	643	0.00
<i>CNY Hedged Classes</i>						
US\$ 3,311,387	CNY 23,947,483	18/07/2024	Goldman Sachs International	2	26,777	0.00
US\$ 8,490	CNY 61,370	18/07/2024	UBS AG	1	73	0.00
US\$ 54,262	CNY 391,659	18/07/2024	Westpac Banking Corp	8	544	0.00
<i>EUR Hedged Classes</i>						
€ 324,529,955	US\$ 347,160,889	18/07/2024	UBS AG	2	919,861	0.04
€ 179,790	US\$ 192,348	18/07/2024	Westpac Banking Corp	11	490	0.00
US\$ 1,937,020	€ 1,776,711	18/07/2024	UBS AG	1	31,375	0.00
US\$ 2,650,082	€ 2,453,741	18/07/2024	Westpac Banking Corp	33	18,276	0.00
<i>GBP Hedged Classes</i>						
£ 1,540,765	US\$ 1,926,939	18/07/2024	Goldman Sachs International	1	20,931	0.00
£ 267,404,204	US\$ 334,146,956	18/07/2024	UBS AG	2	3,911,456	0.18
£ 4,777,449	US\$ 5,966,300	18/07/2024	Westpac Banking Corp	28	73,460	0.01
US\$ 8,784,228	£ 6,924,164	18/07/2024	Westpac Banking Corp	24	30,544	0.00
<i>HKD Hedged Classes</i>						
HKD 24,693,757	US\$ 3,162,928	18/07/2024	Goldman Sachs International	1	1,541	0.00
HKD 24,693,757	US\$ 3,162,830	18/07/2024	UBS AG	1	1,640	0.00
HKD 552,499	US\$ 70,762	18/07/2024	Westpac Banking Corp	2	40	0.00
US\$ 30,031	HKD 234,251	18/07/2024	UBS AG	1	12	0.00
<i>SEK Hedged Classes</i>						
SEK 792,935,603	US\$ 73,365,497	18/07/2024	UBS AG	2	1,569,166	0.07
SEK 29,417,241	US\$ 2,736,049	18/07/2024	Westpac Banking Corp	27	43,962	0.00
US\$ 394,556	SEK 4,170,892	18/07/2024	Goldman Sachs International	1	395	0.00
US\$ 157,397	SEK 1,648,994	18/07/2024	Westpac Banking Corp	17	1,562	0.00
<i>SGD Hedged Classes</i>						
SGD 147,725	US\$ 108,881	18/07/2024	Goldman Sachs International	1	207	0.00

## High Yield Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 0.67% (31 December 2023: 1.81%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>SGD Hedged Classes (continued)</i>						
SGD 25,745,168	US\$ 19,007,717	18/07/2024	Westpac Banking Corp	9	3,801	0.00
US\$ 97,478	SGD 131,718	18/07/2024	Goldman Sachs International	1	210	0.00
US\$ 87,542	SGD 117,891	18/07/2024	UBS AG	1	485	0.00
US\$ 1,759,304	SGD 2,367,280	18/07/2024	Westpac Banking Corp	14	11,188	0.00
<i>ZAR Hedged Classes</i>						
US\$ 1,503,960	ZAR 27,348,689	18/07/2024	Westpac Banking Corp	13	8,040	0.00
ZAR 2,135,847,450	US\$ 111,684,690	18/07/2024	Goldman Sachs International	3	5,142,010	0.24
ZAR 40,927,781	US\$ 2,201,519	18/07/2024	UBS AG	1	37,151	0.00
ZAR 64,301,811	US\$ 3,420,623	18/07/2024	Westpac Banking Corp	36	96,561	0.01
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>14,485,123</b>	<b>0.67</b>
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Financial Assets at Fair Value through Profit or Loss</b>					<b>2,132,931,018</b>	<b>98.21</b>

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (0.16%) (31 December 2023: (0.69%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
€ 124,885	US\$ 134,723	18/07/2024	UBS AG	1	(776)	(0.00)
€ 4,834	US\$ 5,235	18/07/2024	Westpac Banking Corp	1	(51)	(0.00)
£ 519,570	US\$ 661,105	18/07/2024	UBS AG	1	(4,253)	(0.00)
£ 2,292,400	US\$ 2,916,918	18/07/2024	Westpac Banking Corp	1	(18,815)	(0.00)
US\$ 3,961,995	£ 3,154,987	18/07/2024	UBS AG	1	(26,611)	(0.00)
<i>AUD Hedged Classes</i>						
AUD 288,809	US\$ 193,277	18/07/2024	Westpac Banking Corp	5	(314)	(0.00)
US\$ 1,401,000	AUD 2,140,990	18/07/2024	Goldman Sachs International	2	(29,465)	(0.00)
US\$ 438,585	AUD 659,510	18/07/2024	UBS AG	1	(2,055)	(0.00)
US\$ 14,315,075	AUD 21,953,306	18/07/2024	Westpac Banking Corp	65	(352,646)	(0.02)
<i>CAD Hedged Classes</i>						
CAD 74,514	US\$ 54,994	18/07/2024	Goldman Sachs International	1	(518)	(0.00)
CAD 1,329,535	US\$ 987,208	18/07/2024	Westpac Banking Corp	5	(15,207)	(0.00)
US\$ 74,976	CAD 103,191	18/07/2024	Goldman Sachs International	2	(465)	(0.00)
US\$ 3,716,204	CAD 5,098,561	18/07/2024	Westpac Banking Corp	3	(11,267)	(0.00)
<i>CHF Hedged Classes</i>						
CHF 29,570	US\$ 33,407	18/07/2024	UBS AG	1	(436)	(0.00)
US\$ 3,670,291	CHF 3,316,124	18/07/2024	UBS AG	3	(27,294)	(0.00)
US\$ 234,065	CHF 211,626	18/07/2024	Westpac Banking Corp	6	(1,906)	(0.00)



## High Yield Bond - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (0.16%) (31 December 2023: (0.69%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>CNY Hedged Classes</i>						
CNY 35,286,274	US\$ 4,879,282	18/07/2024	Goldman Sachs International	2	(39,455)	(0.00)
CNY 277,104	US\$ 38,414	18/07/2024	Westpac Banking Corp	4	(407)	(0.00)
<i>EUR Hedged Classes</i>						
€ 3,103,938	US\$ 3,339,462	18/07/2024	Goldman Sachs International	3	(10,274)	(0.00)
€ 3,193,759	US\$ 3,473,455	18/07/2024	Westpac Banking Corp	34	(47,927)	(0.00)
US\$ 2,375,392	€ 2,221,814	18/07/2024	Goldman Sachs International	2	(7,657)	(0.00)
US\$ 178,137,542	€ 166,525,004	18/07/2024	UBS AG	2	(472,005)	(0.02)
US\$ 4,548,832	€ 4,246,044	18/07/2024	Westpac Banking Corp	12	(5,343)	(0.00)
<i>GBP Hedged Classes</i>						
£ 1,051,034	US\$ 1,340,991	18/07/2024	UBS AG	1	(12,250)	(0.00)
£ 4,704,495	US\$ 5,971,411	18/07/2024	Westpac Banking Corp	26	(23,881)	(0.00)
US\$ 1,832,278	£ 1,472,596	18/07/2024	Goldman Sachs International	1	(29,411)	(0.00)
US\$ 104,162,468	£ 83,356,982	18/07/2024	UBS AG	2	(1,219,304)	(0.06)
US\$ 4,574,725	£ 3,688,442	18/07/2024	Westpac Banking Corp	19	(88,286)	(0.01)
<i>HKD Hedged Classes</i>						
HKD 256,858	US\$ 32,934	18/07/2024	UBS AG	1	(18)	(0.00)
HKD 5,000	US\$ 641	18/07/2024	Westpac Banking Corp	1	(0)	(0.00)
US\$ 1,160,735	HKD 9,062,140	18/07/2024	Goldman Sachs International	1	(566)	(0.00)
US\$ 1,237,017	HKD 9,658,120	18/07/2024	UBS AG	3	(657)	(0.00)
US\$ 51,844	HKD 404,853	18/07/2024	Westpac Banking Corp	2	(38)	(0.00)
<i>SEK Hedged Classes</i>						
SEK 8,489,188	US\$ 810,978	18/07/2024	Goldman Sachs International	2	(8,726)	(0.00)
SEK 743,780	US\$ 71,333	18/07/2024	Westpac Banking Corp	8	(1,044)	(0.00)
US\$ 1,060,655	SEK 11,557,259	18/07/2024	Goldman Sachs International	2	(31,539)	(0.00)
US\$ 1,941,147	SEK 20,979,950	18/07/2024	UBS AG	2	(41,518)	(0.00)
US\$ 603,442	SEK 6,545,575	18/07/2024	Westpac Banking Corp	23	(15,132)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 6,283,406	US\$ 4,673,252	18/07/2024	Westpac Banking Corp	23	(33,271)	(0.00)
US\$ 101,344	SGD 137,338	18/07/2024	Goldman Sachs International	1	(74)	(0.00)
US\$ 2,140,193	SGD 2,898,990	18/07/2024	Westpac Banking Corp	4	(566)	(0.00)
<i>ZAR Hedged Classes</i>						
US\$ 13,716,978	ZAR 261,719,136	18/07/2024	Goldman Sachs International	5	(598,549)	(0.03)
US\$ 1,680,314	ZAR 31,599,181	18/07/2024	UBS AG	2	(48,100)	(0.01)
US\$ 6,462,401	ZAR 120,823,933	18/07/2024	Westpac Banking Corp	63	(146,430)	(0.01)
ZAR 8,012,120	US\$ 440,249	18/07/2024	Westpac Banking Corp	5	(2,001)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(3,376,508)</b>	<b>(0.16)</b>

## High Yield Bond - Schedule of Investments (Continued)

### Financial Liabilities at Fair Value through Profit or Loss (Continued)

#### Total Return Swap Contracts (0.01%) (31 December 2023: (0.00%))

	Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Loss US\$	% of Net Assets
USD	92,500,000	20/09/2024	5.34 <sup>1</sup>	iBoxx USD Liquid High Yield Index <sup>2</sup>	(215,188)	(0.01)
<b>Total Unrealised Loss on Total Return Swap Contracts <sup>∞</sup></b>					<b>(215,188)</b>	<b>(0.01)</b>

<sup>1</sup> The USD Secured Overnight Financing Rate is the benchmark for this total return swap contract.

<sup>2</sup> The counterparty for the total return swap contracts is Goldman Sachs International.

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(3,591,696)</b>	<b>(0.17)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>2,129,339,322</b>	<b>98.04</b>
<b>Other Net Assets</b>	<b>42,389,678</b>	<b>1.96</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>2,171,729,000</b>	<b>100.00</b>

<sup>^</sup> Term loans showing a 0.00% coupon rate may not have settled as at 30 June 2024 and thus do not have an interest rate in effect. Interest rates do not take effect until settlement.

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	105,532,355	4.80
** Transferable securities and/or money market instruments dealt in on a regulated market	1,789,954,585	81.40
† Other transferable securities and/or money market instruments	222,590,182	10.12
µ Investment funds	368,773	0.02
∞ Financial derivative instruments that are traded OTC and centrally cleared	10,893,427	0.50
<b>Total Investments</b>	<b>2,129,339,322</b>	<b>96.84</b>

## InnovAsia 5G - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 96.51% (31 December 2023: 94.76%)</b>			
<b>Australian Dollar</b>			
4,472	WiseTech Global Ltd	299,559	1.38
<b>Total Australian Dollar</b>		<b>299,559</b>	<b>1.38</b>
<b>Chinese Yuan Renminbi</b>			
73,650	Shenzhen Envicool Technology Co Ltd Class A	215,779	1.00
<b>Total Chinese Yuan Renminbi</b>		<b>215,779</b>	<b>1.00</b>
<b>Hong Kong Dollar</b>			
25,800	ASMPT Ltd	359,866	1.66
494,000	FIT Hon Teng Ltd	219,559	1.02
58,800	Sunny Optical Technology Group Co Ltd	363,386	1.68
140,600	Xiaomi Corp Class B	296,781	1.37
<b>Total Hong Kong Dollar</b>		<b>1,239,592</b>	<b>5.73</b>
<b>Indian Rupee</b>			
36,122	Bharti Airtel Ltd	627,248	2.90
1,870	Dixon Technologies India Ltd	269,058	1.24
8,381	Netweb Technologies India Ltd	258,805	1.19
198,310	Zomato Ltd	475,611	2.20
<b>Total Indian Rupee</b>		<b>1,630,722</b>	<b>7.53</b>
<b>Japanese Yen</b>			
47,900	Appier Group Inc	359,712	1.66
1,200	Disco Corp	455,353	2.10
14,500	Harmonic Drive Systems Inc	410,139	1.90
2,300	Maruwa Co Ltd	549,764	2.54
10,500	Micronics Japan Co Ltd	436,684	2.02
26,800	MISUMI Group Inc	458,246	2.12
11,900	Nitto Boseki Co Ltd	480,113	2.22
31,800	Sansan Inc	341,999	1.58
12,100	Shibaura Mechatronics Corp	637,871	2.95
9,600	SoftBank Group Corp	620,067	2.86
23,500	Taiyo Yuden Co Ltd	596,923	2.76
14,000	Tokyo Ohka Kogyo Co Ltd	379,634	1.75
10,100	Towa Corp	708,243	3.27
<b>Total Japanese Yen</b>		<b>6,434,748</b>	<b>29.73</b>
<b>Malaysian Ringgit</b>			
201,100	Gamuda Bhd	280,496	1.29

## InnovAsia 5G - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 96.51% (31 December 2023: 94.76%) (continued)</b>			
<b>Malaysian Ringgit (continued)</b>			
603,900	Inari Amertron Bhd	473,647	2.19
<b>Total Malaysian Ringgit</b>		<b>754,143</b>	<b>3.48</b>
<b>New Taiwan Dollar</b>			
31,000	Accton Technology Corp	530,339	2.45
9,000	ASMedia Technology Inc	621,426	2.87
14,000	E Ink Holdings Inc	108,750	0.50
8,000	eMemory Technology Inc	633,756	2.93
5,000	Global Unichip Corp	247,368	1.14
50,000	Hon Hai Precision Industry Co Ltd	329,825	1.53
12,499	Jentech Precision Industrial Co Ltd	462,334	2.14
34,000	Lite-On Technology Corp	111,092	0.51
4,000	Lotes Co Ltd	200,977	0.93
12,000	MediaTek Inc	517,855	2.39
16,000	Shin Zu Shing Co Ltd	120,833	0.56
20,000	Silergy Corp	284,821	1.32
36,000	Taiwan Semiconductor Manufacturing Co Ltd	1,071,960	4.95
<b>Total New Taiwan Dollar</b>		<b>5,241,336</b>	<b>24.22</b>
<b>South Korean Won</b>			
1,296	Hanmi Semiconductor Co Ltd	162,223	0.75
2,264	HD Hyundai Electric Co Ltd	509,873	2.36
526	LEENO Industrial Inc	89,800	0.41
3,007	LG Electronics Inc	242,264	1.12
1,718	LG Innotek Co Ltd	339,481	1.57
2,199	LS Electric Co Ltd	352,255	1.63
6,785	PSK Holdings Inc	345,042	1.59
4,782	SK Hynix Inc	821,608	3.80
17,138	TechWing Inc	794,337	3.67
<b>Total South Korean Won</b>		<b>3,656,883</b>	<b>16.90</b>
<b>United States Dollar</b>			
908	Fabrinet	222,269	1.03
22,106	GDS Holdings Ltd ADR	205,365	0.95
3,710	New Oriental Education & Technology Group Inc ADR	288,378	1.33
<b>Total United States Dollar</b>		<b>716,012</b>	<b>3.31</b>

## InnovAsia 5G - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 96.51% (31 December 2023: 94.76%) (continued)</b>			
<b>Vietnam Dong</b>			
136,334	FPT Corp	698,943	3.23
<b>Total Vietnam Dong</b>		<b>698,943</b>	<b>3.23</b>
<b>Total Equities *</b>		<b>20,887,717</b>	<b>96.51</b>
<b>Total Investments</b>		<b>20,887,717</b>	<b>96.51</b>

Forward Currency Contracts 0.12% (31 December 2023: 1.26%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>CHF Hedged Classes</i>						
CHF 514,440	US\$ 569,552	18/07/2024	State Street Bank and Trust Co	2	4,065	0.02
CHF 49,571	US\$ 54,788	18/07/2024	UBS AG	7	485	0.00
CHF 58,550	US\$ 64,908	18/07/2024	Westpac Banking Corp	6	379	0.00
US\$ 4,170	CHF 3,739	18/07/2024	State Street Bank and Trust Co	1	1	0.00
US\$ 20,142	CHF 17,949	18/07/2024	UBS AG	4	127	0.00
US\$ 22,015	CHF 19,539	18/07/2024	Westpac Banking Corp	4	229	0.00
<i>EUR Hedged Classes</i>						
€ 4,777,539	US\$ 5,110,306	18/07/2024	Citibank NA	1	13,934	0.06
€ 160,109	US\$ 171,450	18/07/2024	UBS AG	3	277	0.00
€ 214,941	US\$ 230,159	18/07/2024	Westpac Banking Corp	4	380	0.00
US\$ 81,169	€ 74,503	18/07/2024	Citibank NA	2	1,260	0.01
US\$ 99,498	€ 91,516	18/07/2024	Standard Chartered Bank	1	1,341	0.01
US\$ 460,619	€ 427,791	18/07/2024	UBS AG	7	1,783	0.01
US\$ 210,765	€ 194,733	18/07/2024	Westpac Banking Corp	7	1,901	0.01
<i>SGD Hedged Classes</i>						
SGD 1,548,360	US\$ 1,142,982	18/07/2024	Westpac Banking Corp	7	403	0.00
US\$ 7,683	SGD 10,311	18/07/2024	Standard Chartered Bank	1	69	0.00
US\$ 16,845	SGD 22,641	18/07/2024	State Street Bank and Trust Co	2	126	0.00
US\$ 50,752	SGD 68,383	18/07/2024	UBS AG	4	255	0.00
US\$ 42,273	SGD 57,097	18/07/2024	Westpac Banking Corp	5	110	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>27,125</b>	<b>0.12</b>
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Financial Assets at Fair Value through Profit or Loss</b>					<b>20,914,842</b>	<b>96.63</b>

## InnovAsia 5G - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (0.08%) (31 December 2023: (0.25%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>CHF Hedged Classes</i>						
CHF 10,233	US\$ 11,500	18/07/2024	Citibank NA	2	(89)	(0.00)
CHF 3,909	US\$ 4,436	18/07/2024	State Street Bank and Trust Co	1	(78)	(0.00)
CHF 7,638	US\$ 8,618	18/07/2024	UBS AG	2	(102)	(0.00)
CHF 37,364	US\$ 41,877	18/07/2024	Westpac Banking Corp	5	(215)	(0.00)
US\$ 4,882	CHF 4,413	18/07/2024	State Street Bank and Trust Co	1	(39)	(0.00)
US\$ 36,422	CHF 32,859	18/07/2024	UBS AG	4	(218)	(0.00)
US\$ 80,092	CHF 72,310	18/07/2024	Westpac Banking Corp	6	(535)	(0.00)
<i>EUR Hedged Classes</i>						
€ 114,738	US\$ 123,836	18/07/2024	Citibank NA	3	(771)	(0.01)
€ 510,913	US\$ 553,593	18/07/2024	UBS AG	9	(5,603)	(0.03)
€ 611,130	US\$ 660,174	18/07/2024	Westpac Banking Corp	9	(4,695)	(0.02)
US\$ 235,194	€ 219,820	18/07/2024	UBS AG	2	(578)	(0.00)
US\$ 446,349	€ 417,623	18/07/2024	Westpac Banking Corp	4	(1,580)	(0.01)
<i>SGD Hedged Classes</i>						
SGD 38,615	US\$ 28,634	18/07/2024	State Street Bank and Trust Co	3	(119)	(0.00)
SGD 79,963	US\$ 59,303	18/07/2024	UBS AG	5	(254)	(0.00)
SGD 353,471	US\$ 262,074	18/07/2024	Westpac Banking Corp	15	(1,051)	(0.01)
US\$ 25,582	SGD 34,699	18/07/2024	State Street Bank and Trust Co	1	(41)	(0.00)
US\$ 6,844	SGD 9,291	18/07/2024	UBS AG	1	(17)	(0.00)
US\$ 146,243	SGD 198,465	18/07/2024	Westpac Banking Corp	5	(313)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts<sup>∞</sup></b>					<b>(16,298)</b>	<b>(0.08)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(16,298)</b>	<b>(0.08)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>20,898,544</b>	<b>96.55</b>
<b>Other Net Assets</b>	<b>744,877</b>	<b>3.45</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>21,643,421</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	20,887,717	95.70
∞ Financial derivative instruments that are traded OTC	10,827	0.05
<b>Total Investments</b>	<b>20,898,544</b>	<b>95.75</b>

## Japan Equity Engagement - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value JPY	% of Net Assets
<b>Equities 97.50% (31 December 2023: 98.67%)</b>			
<b>Japanese Yen</b>			
70,000	ABC-Mart Inc	197,750,000	1.09
410,000	Amada Co Ltd	728,570,000	4.02
100,000	As One Corp	286,700,000	1.58
38,000	Asahi Intecc Co Ltd	85,709,000	0.47
156,000	Asics Corp	383,916,000	2.12
28,000	baudroie inc	99,400,000	0.55
71,000	Dai-Dan Co Ltd	217,970,000	1.20
200,000	Daiei Kankyo Co Ltd	546,000,000	3.01
291,200	Daiwa Industries Ltd	446,700,800	2.46
85,000	eGuarantee Inc	123,250,000	0.68
70,000	eWeLL Co Ltd	103,740,000	0.57
50,000	FP Partner Inc	146,250,000	0.81
110,000	Genda Inc	193,930,000	1.07
40,000	Hokkoku Financial Holdings Inc	211,200,000	1.16
24,000	Inforich Inc	102,600,000	0.57
182,000	Itoki Corp	312,494,000	1.72
220,000	JSB Co Ltd	704,000,000	3.88
55,000	Juroku Financial Group Inc	262,075,000	1.44
31,000	Justsystems Corp	93,310,000	0.51
36,000	Keisei Electric Railway Co Ltd	186,336,000	1.03
78,000	Kinden Corp	249,834,000	1.38
470,000	Kosaido Holdings Co Ltd	290,930,000	1.60
44,000	Life Corp	173,360,000	0.96
40,000	Lifedrink Co Inc	268,800,000	1.48
10,000	Macnica Holdings Inc	67,500,000	0.37
95,000	Mamezo Digital Holdings Co Ltd	143,070,000	0.79
60,000	Menicon Co Ltd	79,260,000	0.44
6,000	Micronics Japan Co Ltd	40,140,000	0.22
100,000	MISUMI Group Inc	275,050,000	1.52
102,000	Mitsubishi Logistics Corp	538,560,000	2.97
150,000	Mitsubishi Pencil Co Ltd	376,500,000	2.07
155,000	Musashi Seimitsu Industry Co Ltd	291,865,000	1.61
46,000	Nifco Inc	176,502,000	0.97
110,000	Niterra Co Ltd	513,700,000	2.83
250,000	Okinawa Cellular Telephone Co	981,250,000	5.41
180,000	Open Up Group Inc	357,660,000	1.97
33,000	Osaka Soda Co Ltd	358,710,000	1.98
63,000	Pilot Corp	269,829,000	1.49
120,000	Resorttrust Inc	286,320,000	1.58

## Japan Equity Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value JPY	% of Net Assets
<b>Equities 97.50% (31 December 2023: 98.67%) (continued)</b>			
<b>Japanese Yen (continued)</b>			
200,000	Ricoh Co Ltd	275,100,000	1.52
70,000	Sakai Moving Service Co Ltd	178,360,000	0.98
64,000	SBI Sumishin Net Bank Ltd	195,520,000	1.08
76,000	Shoei Co Ltd	148,960,000	0.82
120,000	Shofu Inc	561,600,000	3.10
30,000	Takasago Thermal Engineering Co Ltd	171,600,000	0.95
66,000	TBS Holdings Inc	267,564,000	1.47
90,000	TKC Corp	311,850,000	1.72
50,000	TKP Corp	71,950,000	0.40
100,000	Tokyo Century Corp	150,900,000	0.83
30,000	Tokyo Ohka Kogyo Co Ltd	130,860,000	0.72
31,000	Tokyo Seimitsu Co Ltd	381,145,000	2.10
30,000	Tokyotokeiba Co Ltd	121,650,000	0.67
580,000	Tokyu Fudosan Holdings Corp	622,630,000	3.43
325,000	Transaction Co Ltd	628,225,000	3.46
30,000	Trial Holdings Inc	75,510,000	0.42
233,800	TRYT Inc	99,365,000	0.55
34,000	Tsumura & Co	139,570,000	0.77
450,000	USS Co Ltd	609,075,000	3.36
55,000	WingArc1st Inc	149,160,000	0.82
5,500	Yamaha Corp	20,713,000	0.11
330,000	Yamanashi Chuo Bank Ltd	693,660,000	3.82
24,000	Yamazaki Baking Co Ltd	79,248,000	0.44
72,000	Yokogawa Electric Corp	280,080,000	1.54
36,000	Zuken Inc	152,100,000	0.84
	<b>Total Equities *</b>	<b>17,687,135,800</b>	<b>97.50</b>
	<b>Total Investments</b>	<b>17,687,135,800</b>	<b>97.50</b>

Forward Currency Contracts 0.00% (31 December 2023: 0.79%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain JPY	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 1,407	¥ 230,941	18/07/2024	Standard Chartered Bank	4	11,228	0.00
€ 39,770	¥ 6,480,345	18/07/2024	State Street Bank and Trust Co	13	364,825	0.00
€ 1,409	¥ 234,517	18/07/2024	Westpac Banking Corp	4	7,996	0.00
<i>GBP Hedged Classes</i>						
£ 227	¥ 43,032	18/07/2024	Standard Chartered Bank	5	2,973	0.00
£ 253	¥ 48,286	18/07/2024	State Street Bank and Trust Co	10	2,991	0.00
£ 26	¥ 5,027	18/07/2024	Westpac Banking Corp	6	247	0.00



## Japan Equity Engagement - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

#### Forward Currency Contracts 0.00% (31 December 2023: 0.79%) continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain JPY	% of Net Assets
<i>USD Hedged Classes</i>						
US\$ 32,081	¥ 4,868,155	18/07/2024	Citibank NA	2	279,632	0.00
US\$ 2,024	¥ 312,095	18/07/2024	Goldman Sachs International	4	12,680	0.00
US\$ 5,117	¥ 795,708	18/07/2024	State Street Bank and Trust Co	10	25,377	0.00
US\$ 32,648	¥ 5,052,780	18/07/2024	Westpac Banking Corp	7	185,988	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>893,937</b>	<b>0.00</b>

	Fair Value JPY	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>17,688,029,737</b>	<b>97.50</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (0.00%) (31 December 2023: (0.26%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss JPY	% of Net Assets
<i>EUR Hedged Classes</i>						
¥ 37,030	€ 219	18/07/2024	Standard Chartered Bank	1	(664)	(0.00)
¥ 888,319	€ 5,376	18/07/2024	State Street Bank and Trust Co	10	(36,982)	(0.00)
¥ 197,594	€ 1,180	18/07/2024	Westpac Banking Corp	2	(5,504)	(0.00)
<i>GBP Hedged Classes</i>						
¥ 1,510	£ 8	18/07/2024	Standard Chartered Bank	1	(113)	(0.00)
¥ 11,611	£ 60	18/07/2024	State Street Bank and Trust Co	11	(559)	(0.00)
¥ 2,915	£ 15	18/07/2024	Westpac Banking Corp	3	(128)	(0.00)
<i>USD Hedged Classes</i>						
¥ 170,786	US\$ 1,099	18/07/2024	Goldman Sachs International	2	(5,562)	(0.00)
¥ 769,547	US\$ 4,975	18/07/2024	State Street Bank and Trust Co	8	(28,752)	(0.00)
¥ 293,460	US\$ 1,925	18/07/2024	Westpac Banking Corp	3	(15,430)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(93,694)</b>	<b>(0.00)</b>

	Fair Value JPY	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(93,694)</b>	<b>(0.00)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>17,687,936,043</b>	<b>97.50</b>
<b>Other Net Assets</b>	<b>453,267,871</b>	<b>2.50</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>18,141,203,914</b>	<b>100.00</b>

## Japan Equity Engagement - Schedule of Investments (Continued)

Portfolio Analysis	JPY	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	17,687,135,800	97.43
∞ Financial derivative instruments that are traded OTC	800,243	0.00
<b>Total Investments</b>	<b>17,687,936,043</b>	<b>97.43</b>

## Next Generation Mobility - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 98.05% (31 December 2023: 91.99%)</b>			
<b>Chinese Yuan Renminbi</b>			
57,500	Contemporary Amperex Technology Co Ltd Class A	1,417,570	0.95
<b>Total Chinese Yuan Renminbi</b>		<b>1,417,570</b>	<b>0.95</b>
<b>Euro</b>			
10,677	Ferrari NV	4,360,448	2.93
103,657	Infineon Technologies AG	3,807,085	2.56
13,305	Schneider Electric SE	3,192,199	2.14
111,044	Stellantis NV	2,196,836	1.48
<b>Total Euro</b>		<b>13,556,568</b>	<b>9.11</b>
<b>Hong Kong Dollar</b>			
106,500	BYD Co Ltd - H Shares	3,163,595	2.13
<b>Total Hong Kong Dollar</b>		<b>3,163,595</b>	<b>2.13</b>
<b>Japanese Yen</b>			
240,000	Hitachi Ltd	5,404,926	3.63
<b>Total Japanese Yen</b>		<b>5,404,926</b>	<b>3.63</b>
<b>South Korean Won</b>			
36,243	Hanmi Semiconductor Co Ltd	4,477,650	3.01
85,904	Kia Corp	8,038,156	5.40
20,479	L&F Co Ltd	2,012,938	1.35
4,661	Samsung SDI Co Ltd	1,190,189	0.80
<b>Total South Korean Won</b>		<b>15,718,933</b>	<b>10.56</b>
<b>Swiss Franc</b>			
49,857	ABB Ltd	2,764,155	1.86
<b>Total Swiss Franc</b>		<b>2,764,155</b>	<b>1.86</b>
<b>United States Dollar</b>			
34,207	Albemarle Corp	3,267,453	2.19
9,492	Alphabet Inc Class A	1,728,968	1.16
78,631	Amphenol Corp Class A	5,297,370	3.56
23,753	Analog Devices Inc	5,421,860	3.64
23,164	Applied Materials Inc	5,466,472	3.67
5,399	ASML Holding NV	5,521,719	3.71
9,917	Autodesk Inc	2,453,962	1.65
24,844	Autoliv Inc	2,658,060	1.79
15,923	Cadence Design Systems Inc	4,900,303	3.29

## Next Generation Mobility - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 98.05% (31 December 2023: 91.99%) (continued)</b>			
<b>United States Dollar (continued)</b>			
4,553	Caterpillar Inc	1,516,604	1.02
10,070	Eaton Corp Plc	3,157,448	2.12
68,192	General Motors Co	3,168,200	2.13
86,035	Gentex Corp	2,900,240	1.95
17,275	Keysight Technologies Inc	2,362,356	1.59
3,754	Lam Research Corp	3,997,447	2.69
51,866	Lattice Semiconductor Corp	3,007,709	2.02
9,605	Linde Plc	4,214,770	2.83
17,076	Micron Technology Inc	2,246,006	1.51
6,641	Monolithic Power Systems Inc	5,456,777	3.67
41,894	nVent Electric Plc	3,209,499	2.16
55,270	NVIDIA Corp	6,828,056	4.59
15,080	NXP Semiconductors NV	4,057,877	2.73
64,040	ON Semiconductor Corp	4,389,942	2.95
51,130	Rambus Inc	3,004,399	2.02
24,818	Taiwan Semiconductor Manufacturing Co Ltd ADR	4,313,617	2.90
28,927	TE Connectivity Ltd	4,351,489	2.92
12,884	Texas Instruments Inc	2,506,325	1.68
34,291	Uber Technologies Inc	2,492,270	1.67
<b>Total United States Dollar</b>		<b>103,897,198</b>	<b>69.81</b>
<b>Total Equities *</b>		<b>145,922,945</b>	<b>98.05</b>
<b>Total Investments</b>		<b>145,922,945</b>	<b>98.05</b>

Forward Currency Contracts 0.00% (31 December 2023: 0.01%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 96,451	US\$ 103,183	18/07/2024	Citibank NA	2	266	0.00
€ 2,219	US\$ 2,371	18/07/2024	Goldman Sachs International	1	9	0.00
€ 96,451	US\$ 103,175	18/07/2024	UBS AG	2	275	0.00
€ 3,694	US\$ 3,952	18/07/2024	Westpac Banking Corp	4	10	0.00
US\$ 3,889	€ 3,619	18/07/2024	Citibank NA	1	7	0.00
US\$ 8,654	€ 7,971	18/07/2024	UBS AG	6	103	0.00
US\$ 12,472	€ 11,526	18/07/2024	Westpac Banking Corp	7	111	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>781</b>	<b>0.00</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>145,923,726</b>	<b>98.05</b>

## Next Generation Mobility - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (0.00%) (31 December 2023: (0.01%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 12,941	US\$ 13,970	18/07/2024	Goldman Sachs International	5	(90)	(0.00)
€ 12,955	US\$ 13,981	18/07/2024	UBS AG	6	(85)	(0.00)
€ 17,187	US\$ 18,662	18/07/2024	Westpac Banking Corp	10	(228)	(0.00)
US\$ 5,482	€ 5,137	18/07/2024	Goldman Sachs International	1	(28)	(0.00)
US\$ 8,575	€ 8,009	18/07/2024	UBS AG	3	(15)	(0.00)
US\$ 38,041	€ 35,626	18/07/2024	Westpac Banking Corp	5	(170)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(616)</b>	<b>(0.00)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(616)</b>	<b>(0.00)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>145,923,110</b>	<b>98.05</b>
<b>Other Net Assets</b>	<b>2,909,594</b>	<b>1.95</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>148,832,704</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	145,922,945	97.33
<sup>∞</sup> Financial derivative instruments that are traded OTC	165	0.00
<b>Total Investments</b>	<b>145,923,110</b>	<b>97.33</b>

## Next Generation Space Economy - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 93.92% (31 December 2023: 94.58%)</b>			
<b>Canadian Dollar</b>			
53,520	MDA Space Ltd**	534,281	1.67
<b>Total Canadian Dollar</b>		<b>534,281</b>	<b>1.67</b>
<b>Euro</b>			
6,687	Airbus SE*	918,454	2.87
18,644	Avio SpA*	237,217	0.74
12,208	AXA SA*	400,370	1.25
75,091	Eutelsat Communications SACA*	300,531	0.94
4,684	Safran SA*	987,930	3.09
3,756	Thales SA*	601,289	1.88
<b>Total Euro</b>		<b>3,445,791</b>	<b>10.77</b>
<b>Japanese Yen</b>			
96,000	Astroscale Holdings Inc*	588,437	1.84
31,700	Mitsubishi Electric Corp*	508,091	1.58
90,000	Mitsubishi Heavy Industries Ltd*	969,038	3.03
7,100	NEC Corp*	585,551	1.83
73,200	SKY Perfect JSAT Holdings Inc*	396,739	1.24
111,400	Toray Industries Inc*	528,440	1.65
<b>Total Japanese Yen</b>		<b>3,576,296</b>	<b>11.17</b>
<b>New Taiwan Dollar</b>			
41,000	Universal Microwave Technology Inc*	363,719	1.14
<b>Total New Taiwan Dollar</b>		<b>363,719</b>	<b>1.14</b>
<b>Pound Sterling</b>			
55,707	BAE Systems Plc*	927,891	2.90
<b>Total Pound Sterling</b>		<b>927,891</b>	<b>2.90</b>
<b>Singapore Dollar</b>			
298,300	Singapore Technologies Engineering Ltd*	950,416	2.97
<b>Total Singapore Dollar</b>		<b>950,416</b>	<b>2.97</b>
<b>South Korean Won</b>			
3,731	Hanwha Aerospace Co Ltd*	672,880	2.10
16,801	Intellian Technologies Inc*	716,229	2.24
<b>Total South Korean Won</b>		<b>1,389,109</b>	<b>4.34</b>
<b>United States Dollar</b>			
5,629	Advanced Micro Devices Inc*	913,080	2.85

## Next Generation Space Economy - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 93.92% (31 December 2023: 94.58%) (continued)</b>			
<b>United States Dollar (continued)</b>			
4,075	Amazon.com Inc*	787,494	2.46
14,864	Amphenol Corp Class A*	1,001,388	3.13
2,802	Analog Devices Inc*	639,584	2.00
594	ASML Holding NV*	607,502	1.90
2,459	Boeing Co*	447,563	1.40
1,636	CACI International Inc Class A*	703,693	2.20
1,208	Cadence Design Systems Inc*	371,762	1.16
810	CrowdStrike Holdings Inc Class A*	310,384	0.97
1,576	Deere & Co*	588,841	1.84
7,452	Keysight Technologies Inc*	1,019,061	3.18
15,507	Kratos Defense & Security Solutions Inc*	310,295	0.97
1,549	Linde Plc*	679,717	2.12
1,456	Microsoft Corp*	650,759	2.03
2,522	Motorola Solutions Inc*	973,618	3.04
1,006	Northrop Grumman Corp*	438,566	1.37
7,797	NV5 Global Inc*	724,887	2.26
7,800	NVIDIA Corp*	963,612	3.01
2,418	Palo Alto Networks Inc*	819,726	2.56
163,449	Planet Labs PBC*	304,015	0.95
5,763	QUALCOMM Inc*	1,147,874	3.59
307,107	Rocket Lab USA Inc*	1,474,114	4.61
2,044	Teledyne Technologies Inc*	793,031	2.48
659	TransDigm Group Inc*	841,945	2.63
11,333	Trimble Inc*	633,741	1.98
5,286	Uber Technologies Inc*	384,186	1.20
1,776	Zscaler Inc*	341,329	1.07
<b>Total United States Dollar</b>		<b>18,871,767</b>	<b>58.96</b>
<b>Total Equities</b>		<b>30,059,270</b>	<b>93.92</b>
<b>Total Investments</b>		<b>30,059,270</b>	<b>93.92</b>
		<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Financial Assets at Fair Value through Profit or Loss</b>		<b>30,059,270</b>	<b>93.92</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>		<b>30,059,270</b>	<b>93.92</b>
<b>Other Net Assets</b>		<b>1,947,410</b>	<b>6.08</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>32,006,680</b>	<b>100.00</b>

## Next Generation Space Economy - Schedule of Investments (Continued)

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	29,524,989	92.03
** Transferable securities and/or money market instruments dealt in on a regulated market	534,281	1.67
<b>Total Investments</b>	<b>30,059,270</b>	<b>93.70</b>



## Responsible Asian Debt - Hard Currency - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 74.86% (31 December 2023: 71.46%)</b>					
<b>United States Dollar</b>					
200,000	Adani Green Energy Ltd**	4.38%	08/09/2024	197,965	0.30
200,000	AIA Group Ltd**	2.70%	29/12/2049	188,125	0.29
200,000	AIA Group Ltd*	3.20%	16/09/2040	146,417	0.23
200,000	AIA Group Ltd**	4.95%	04/04/2033	196,383	0.30
457,000	AIA Group Ltd**	5.38%	05/04/2034	446,037	0.69
200,000	Alibaba Group Holding Ltd*	2.13%	09/02/2031	165,320	0.25
300,000	Alibaba Group Holding Ltd*	2.70%	09/02/2041	201,746	0.31
200,000	Alibaba Group Holding Ltd*	3.40%	06/12/2027	189,060	0.29
200,000	Alibaba Group Holding Ltd*	4.00%	06/12/2037	169,614	0.26
200,000	Alibaba Group Holding Ltd*	4.40%	06/12/2057	158,036	0.24
200,000	Axiata SPV2 Bhd**	2.16%	19/08/2030	167,862	0.26
400,000	Axis Bank Ltd*	4.10%	29/12/2049	374,000	0.58
400,000	Bangkok Bank PCL**	3.73%	25/09/2034	354,704	0.55
200,000	Bangkok Bank PCL*	4.30%	15/06/2027	194,299	0.30
200,000	Bangkok Bank PCL**	5.00%	29/12/2049	195,172	0.30
400,000	Bank Negara Indonesia Persero Tbk PT**	3.75%	30/03/2026	382,656	0.59
200,000	Bank Negara Indonesia Persero Tbk PT*	4.30%	29/12/2049	185,950	0.29
600,000	Bank of China Ltd**	5.00%	13/11/2024	598,422	0.92
250,000	Bank of East Asia Ltd*	4.00%	29/05/2030	244,640	0.38
375,000	Bank of East Asia Ltd*	6.75%	27/06/2034	372,780	0.57
200,000	BOC Aviation Ltd**	1.75%	21/01/2026	189,332	0.29
200,000	BOC Aviation Ltd*	2.63%	17/09/2030	172,361	0.26
200,000	BOC Aviation Ltd*	3.00%	11/09/2029	179,714	0.28
200,000	BOC Aviation Ltd**	3.50%	10/10/2024	198,693	0.31
200,000	BOC Aviation Ltd*	4.50%	23/05/2028	195,369	0.30
200,000	CAS Capital No 1 Ltd*	4.00%	29/12/2049	187,250	0.29
500,000	Cathaylife Singapore Pte Ltd**	5.95%	05/07/2034	501,685	0.77
200,000	CCBL Cayman 1 Corp Ltd*	1.80%	22/07/2026	186,118	0.29
400,000	CCBL Cayman 1 Corp Ltd*	1.99%	21/07/2025	385,528	0.59
400,000	CDBL Funding 2*	2.00%	04/03/2026	378,980	0.58
200,000	Central Plaza Development Ltd*	3.85%	14/07/2025	190,036	0.29
200,000	China Cinda 2020 I Management Ltd**	5.75%	28/05/2029	200,548	0.31
200,000	China Cinda Finance 2017 I Ltd*	4.75%	08/02/2028	194,666	0.30
400,000	China Cinda Finance 2017 I Ltd**	4.75%	21/02/2029	386,376	0.59
300,000	China CITIC Bank International Ltd*	6.00%	05/12/2033	308,698	0.47
600,000	China Construction Bank Corp*	2.45%	24/06/2030	582,083	0.89
400,000	China Construction Bank Corp*	4.50%	31/05/2026	395,814	0.61
400,000	China Overseas Grand Oceans Finance IV Cayman Ltd*	2.45%	09/02/2026	362,284	0.56
200,000	CICC Hong Kong Finance 2016 MTN Ltd*	5.49%	01/03/2026	200,585	0.31

## Responsible Asian Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 74.86% (31 December 2023: 71.46%) (continued)</b>					
<b>United States Dollar (continued)</b>					
300,000	CK Hutchison International 17 II Ltd**	3.25%	29/09/2027	283,638	0.44
200,000	CK Hutchison International 21 Ltd*	2.50%	15/04/2031	168,563	0.26
390,000	CK Hutchison International 23 Ltd**	4.88%	21/04/2033	377,323	0.58
200,000	CK Hutchison International 24 Ltd**	5.50%	26/04/2034	200,271	0.31
300,000	CMB International Leasing Management Ltd*	1.88%	12/08/2025	288,066	0.44
200,000	CMHI Finance BVI Co Ltd*	5.00%	06/08/2028	201,406	0.31
200,000	Contemporary Ruiding Development Ltd*	2.63%	17/09/2030	173,575	0.27
169,750	Continuum Energy Levanter Pte Ltd**	4.50%	09/02/2027	169,811	0.26
200,000	Continuum Green Energy India Pvt/Co-Issuers**	7.50%	26/06/2033	198,525	0.31
200,000	DBS Group Holdings Ltd**	1.82%	10/03/2031	187,979	0.29
200,000	DBS Group Holdings Ltd*	3.30%	29/12/2049	196,350	0.30
300,000	DBS Group Holdings Ltd**	5.48%	12/09/2025	300,975	0.46
800,000	Dua Capital Ltd*	2.78%	11/05/2031	685,134	1.05
200,000	Elect Global Investments Ltd*	4.10%	29/12/2049	189,060	0.29
800,000	ENN Clean Energy International Investment Ltd**	3.38%	12/05/2026	762,864	1.17
200,000	Fortune Star BVI Ltd**	5.00%	18/05/2026	186,199	0.29
600,000	Fortune Star BVI Ltd*	5.95%	19/10/2025	577,725	0.89
200,000	Franshion Brilliant Ltd*	4.25%	23/07/2029	152,457	0.23
250,000	FWD Group Holdings Ltd**	6.38%	29/12/2049	249,624	0.38
250,000	FWD Group Holdings Ltd*	7.64%	02/07/2031	254,744	0.39
300,000	FWD Group Holdings Ltd**	8.40%	05/04/2029	307,019	0.47
200,000	Globe Telecom Inc*	4.20%	29/12/2049	189,651	0.29
200,000	GLP Pte Ltd**	3.88%	04/06/2025	185,387	0.29
364,000	Greenko Dutch BV**	3.85%	29/03/2026	343,862	0.53
347,000	Greenko Power II Ltd*	4.30%	13/12/2028	317,386	0.48
200,000	Greenko Solar Mauritius Ltd*	5.95%	29/07/2026	195,764	0.30
200,000	Hanwha Life Insurance Co Ltd**	3.38%	04/02/2032	187,321	0.29
400,000	HDFC Bank Ltd**	3.70%	29/12/2049	371,624	0.57
200,000	HDFC Bank Ltd**	5.18%	15/02/2029	199,228	0.31
200,000	HKT Capital No 6 Ltd**	3.00%	18/01/2032	171,839	0.26
200,000	Horse Gallop Finance Ltd**	1.10%	26/07/2024	199,393	0.31
650,000	Huarong Finance 2017 Co Ltd*	4.25%	07/11/2027	601,165	0.92
500,000	Huarong Finance 2019 Co Ltd*	4.50%	29/05/2029	453,865	0.70
200,000	Hyundai Capital America**	5.50%	30/03/2026	199,895	0.31
400,000	Hyundai Capital America**	5.60%	30/03/2028	402,849	0.62
200,000	Hyundai Capital America**	5.68%	26/06/2028	202,183	0.31
400,000	Hyundai Capital Services Inc**	5.13%	05/02/2027	396,649	0.61

## Responsible Asian Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 74.86% (31 December 2023: 71.46%) (continued)</b>					
<b>United States Dollar (continued)</b>					
200,000	Hyundai Card Co Ltd*	5.75%	24/04/2029	201,551	0.31
200,000	Indian Railway Finance Corp Ltd*	2.80%	10/02/2031	171,743	0.26
200,000	Indian Railway Finance Corp Ltd*	3.25%	13/02/2030	179,939	0.28
200,000	Indofood CBP Sukses Makmur Tbk PT**	3.40%	09/06/2031	174,506	0.27
200,000	Indofood CBP Sukses Makmur Tbk PT**	3.54%	27/04/2032	172,875	0.27
600,000	Industrial & Commercial Bank of China Ltd**	4.88%	21/09/2025	595,504	0.92
200,000	Inventive Global Investments Ltd*	1.10%	01/09/2024	198,512	0.31
313,000	IRB Infrastructure Developers Ltd**	7.11%	11/03/2032	313,000	0.48
400,000	JD.com Inc**	3.38%	14/01/2030	365,047	0.56
380,000	JSW Hydro Energy Ltd*	4.13%	18/05/2031	337,875	0.52
500,000	Kasikornbank PCL*	3.34%	02/10/2031	466,787	0.72
200,000	Kasikornbank PCL*	5.46%	07/03/2028	201,279	0.31
200,000	KEB Hana Bank*	3.25%	30/03/2027	190,582	0.29
400,000	Kookmin Bank**	2.50%	04/11/2030	336,165	0.52
200,000	Krung Thai Bank PCL**	4.40%	29/12/2049	187,140	0.29
200,000	Kyobo Life Insurance Co Ltd*	5.90%	15/06/2052	198,524	0.31
200,000	Lenovo Group Ltd*	3.42%	02/11/2030	176,926	0.27
473,000	Lenovo Group Ltd*	5.83%	27/01/2028	478,073	0.74
200,000	Lenovo Group Ltd*	6.54%	27/07/2032	209,840	0.32
200,000	LG Chem Ltd*	2.38%	07/07/2031	165,515	0.25
300,000	LG Electronics Inc**	5.63%	24/04/2027	301,619	0.46
200,000	LG Energy Solution Ltd**	5.75%	25/09/2028	202,631	0.31
200,000	Link Finance Cayman 2009 Ltd*	2.75%	19/01/2032	168,725	0.26
600,000	Longfor Group Holdings Ltd**	3.95%	16/09/2029	435,184	0.67
800,000	Medco Bell Pte Ltd**	6.38%	30/01/2027	786,870	1.21
200,000	Meituan**	0.00%	27/04/2028	180,400	0.28
300,000	Meituan*	3.05%	28/10/2030	258,661	0.40
200,000	Metropolitan Bank & Trust Co**	2.13%	15/01/2026	189,820	0.29
400,000	Metropolitan Bank & Trust Co*	5.50%	06/03/2034	398,246	0.61
200,000	MTR Corp Ltd**	1.63%	19/08/2030	167,470	0.26
400,000	Network i2i Ltd*	5.65%	29/12/2049	397,838	0.61
500,000	NWD Finance BVI Ltd*	5.25%	29/12/2049	407,500	0.63
200,000	Oversea-Chinese Banking Corp Ltd**	1.83%	10/09/2030	191,287	0.29
200,000	Oversea-Chinese Banking Corp Ltd*	4.60%	15/06/2032	195,904	0.30
500,000	Periama Holdings LLC**	5.95%	19/04/2026	494,897	0.76
1,900,000	Pertamina Persero PT*	6.50%	27/05/2041	2,025,327	3.11
200,000	Philippine National Bank**	3.28%	27/09/2024	198,634	0.31
300,000	Power Finance Corp Ltd*	3.35%	16/05/2031	262,474	0.40

## Responsible Asian Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 74.86% (31 December 2023: 71.46%) (continued)</b>					
<b>United States Dollar (continued)</b>					
500,000	Power Finance Corp Ltd*	3.95%	23/04/2030	460,432	0.71
700,000	Prudential Funding Asia Plc*	2.95%	03/11/2033	622,656	0.96
200,000	PSA Treasury Pte Ltd*	2.25%	30/04/2030	174,761	0.27
200,000	REC Ltd*	2.25%	01/09/2026	186,250	0.29
250,000	Reliance Industries Ltd*	3.63%	12/01/2052	175,311	0.27
300,000	Reliance Industries Ltd*	4.13%	28/01/2025	297,421	0.46
800,000	ReNew Wind Energy AP2/ReNew Power Pvt Ltd other 9 Subsidiaries**	4.50%	14/07/2028	726,880	1.12
200,000	Sats Treasury Pte Ltd**	4.83%	23/01/2029	197,781	0.30
200,000	SF Holding Investment 2021 Ltd*	2.38%	17/11/2026	186,863	0.29
422,000	SF Holding Investment 2021 Ltd*	3.13%	17/11/2031	370,041	0.57
300,000	Shinhan Bank Co Ltd**	3.88%	24/03/2026	291,198	0.45
400,000	Shinhan Bank Co Ltd*	4.38%	13/04/2032	369,528	0.57
200,000	Shinhan Bank Co Ltd**	4.50%	12/04/2028	197,074	0.30
200,000	Shinhan Financial Group Co Ltd*	3.34%	05/02/2030	197,163	0.30
325,000	Shinhan Financial Group Co Ltd**	5.00%	24/07/2028	322,016	0.50
500,000	Shriram Finance Ltd**	6.63%	22/04/2027	500,886	0.77
400,000	Singapore Telecommunications Ltd**	7.38%	01/12/2031	458,027	0.70
400,000	SK Battery America Inc**	2.13%	26/01/2026	375,780	0.58
400,000	SK Hynix Inc*	2.38%	19/01/2031	329,622	0.51
300,000	SK Hynix Inc**	5.50%	16/01/2029	299,947	0.46
200,000	SK Hynix Inc*	6.38%	17/01/2028	205,966	0.32
200,000	SK On Co Ltd**	5.38%	11/05/2026	199,827	0.31
400,000	Standard Chartered Plc*	1.46%	14/01/2027	374,777	0.58
400,000	Standard Chartered Plc*	4.30%	29/12/2049	334,817	0.51
400,000	Standard Chartered Plc**	4.75%	29/12/2049	330,788	0.51
200,000	Standard Chartered Plc*	6.19%	06/07/2027	201,979	0.31
500,000	Standard Chartered Plc*	6.30%	06/07/2034	515,878	0.79
600,000	Standard Chartered Plc*	6.30%	09/01/2029	612,978	0.94
200,000	Star Energy Geothermal Darajat II/Star Energy Geothermal Salak*	4.85%	14/10/2038	183,538	0.28
156,600	Star Energy Geothermal Wayang Windu Ltd**	6.75%	24/04/2033	157,668	0.24
200,000	State Bank of India*	4.88%	05/05/2028	198,108	0.30
400,000	State Bank of India*	5.00%	17/01/2029	397,329	0.61
200,000	Sun Hung Kai Properties Capital Market Ltd*	2.75%	13/05/2030	175,699	0.27
200,000	Sun Hung Kai Properties Capital Market Ltd**	3.75%	25/02/2029	188,711	0.29
500,000	Tencent Holdings Ltd*	3.24%	03/06/2050	327,645	0.50
200,000	Tencent Holdings Ltd*	3.60%	19/01/2028	190,013	0.29
200,000	Tencent Holdings Ltd**	3.68%	22/04/2041	155,722	0.24
200,000	Tencent Holdings Ltd*	3.98%	11/04/2029	190,130	0.29

## Responsible Asian Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 74.86% (31 December 2023: 71.46%) (continued)</b>					
<b>United States Dollar (continued)</b>					
400,000	Thaioil Treasury Center Co Ltd*	3.75%	18/06/2050	279,515	0.43
500,000	TSMC Arizona Corp*	1.75%	25/10/2026	462,827	0.71
400,000	TSMC Arizona Corp*	2.50%	25/10/2031	338,732	0.52
500,000	TSMC Global Ltd*	2.25%	23/04/2031	422,058	0.65
200,000	United Overseas Bank Ltd*	1.75%	16/03/2031	187,682	0.29
200,000	United Overseas Bank Ltd*	2.00%	14/10/2031	184,930	0.28
600,000	United Overseas Bank Ltd*	3.86%	07/10/2032	571,341	0.88
200,000	Vanke Real Estate Hong Kong Co Ltd*	3.98%	09/11/2027	126,961	0.20
94,000	Vedanta Resources Finance II Plc**	13.88%	21/01/2027	93,044	0.14
336,000	Vedanta Resources Finance II Plc**	13.88%	09/12/2028	323,710	0.50
200,000	Yanlord Land HK Co Ltd**	5.13%	20/05/2026	171,740	0.26
<b>Total Corporate Bonds</b>				<b>48,683,297</b>	<b>74.86</b>
<b>Government Bonds 19.20% (31 December 2023: 18.81%)</b>					
<b>Euro</b>					
900,000	Indonesia Government International Bond	1.10%	12/03/2033	767,838	1.18
1,108,000	Indonesia Government International Bond	1.40%	30/10/2031	1,004,921	1.55
400,000	Philippine Government International Bond	1.20%	28/04/2033	346,973	0.53
<b>Total Euro</b>				<b>2,119,732</b>	<b>3.26</b>
<b>United States Dollar</b>					
200,000	Airport Authority	2.10%	29/12/2049	188,487	0.29
200,000	Airport Authority	2.40%	29/12/2049	180,375	0.28
400,000	Airport Authority	3.25%	12/01/2052	289,905	0.44
300,000	Airport Authority	4.88%	12/01/2033	304,104	0.47
400,000	Development Bank of Mongolia LLC	11.00%	07/03/2026	408,750	0.63
200,000	Export-Import Bank of India	2.25%	13/01/2031	165,890	0.25
200,000	Export-Import Bank of Korea	4.50%	15/09/2032	193,711	0.30
600,000	Export-Import Bank of Korea	5.00%	11/01/2028	604,041	0.93
750,000	Indonesia Government International Bond	4.85%	11/01/2033	733,644	1.13
95,000	Indonesia Government International Bond	7.75%	17/01/2038	116,988	0.18
1,100,000	Indonesia Government International Bond	8.50%	12/10/2035	1,393,709	2.14
342,000	Industrial Bank of Korea	5.38%	04/10/2028	348,543	0.54
200,000	Korea Development Bank	4.38%	15/02/2028	197,370	0.30
200,000	Korea Development Bank	4.38%	15/02/2033	191,068	0.29
200,000	Korea Gas Corp	3.88%	13/07/2027	192,988	0.30
400,000	Korea Gas Corp	5.00%	08/07/2029	399,613	0.61
200,000	Korea Housing Finance Corp	4.63%	24/02/2028	197,778	0.30

## Responsible Asian Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 19.20% (31 December 2023: 18.81%) (continued)</b>					
<b>United States Dollar (continued)</b>					
450,000	Korea Land & Housing Corp	5.75%	06/10/2025	451,667	0.69
200,000	Korea Mine Rehabilitation & Mineral Resources Corp	1.75%	15/04/2026	187,466	0.29
400,000	Korea Mine Rehabilitation & Mineral Resources Corp	5.38%	11/05/2028	402,896	0.62
650,000	Mongolia Government International Bond	8.65%	19/01/2028	679,156	1.04
840,000	Pakistan Government International Bond	6.00%	08/04/2026	759,832	1.17
500,000	Philippine Government International Bond	6.38%	23/10/2034	547,897	0.84
200,000	Sri Lanka Government International Bond	5.75%	18/04/2023	115,000	0.18
200,000	Sri Lanka Government International Bond	5.88%	25/07/2022	114,104	0.18
200,000	Sri Lanka Government International Bond	6.35%	28/06/2024	115,414	0.18
500,000	Sri Lanka Government International Bond	6.83%	18/07/2026	297,102	0.46
500,000	Sri Lanka Government International Bond	6.85%	14/03/2024	290,823	0.45
500,000	Sri Lanka Government International Bond	6.85%	03/11/2025	296,364	0.46
<b>Total United States Dollar</b>				<b>10,364,685</b>	<b>15.94</b>
<b>Total Government Bonds *</b>				<b>12,484,417</b>	<b>19.20</b>
<b>Total Investments</b>				<b>61,167,714</b>	<b>94.06</b>

Forward Currency Contracts 0.03% (31 December 2023: 0.20%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
INR 25,391,445	US\$ 303,713	25/07/2024	Citibank NA	1	709	0.00
INR 53,939,582	US\$ 644,185	08/08/2024	Citibank NA	1	2,186	0.00
INR 26,819,358	US\$ 321,355	12/07/2024	Goldman Sachs International	1	339	0.00
THB 387,191	US\$ 10,589	18/09/2024	Citibank NA	1	30	0.00
US\$ 364,729	THB 13,200,751	18/07/2024	BNP Paribas	1	4,540	0.01
US\$ 646,846	CNY 4,676,394	19/07/2024	BNP Paribas	1	5,386	0.01
US\$ 293,333	THB 10,694,700	11/07/2024	Citibank NA	1	1,693	0.00
US\$ 3,791	THB 137,966	18/09/2024	Citibank NA	1	7	0.00
US\$ 198,757	€ 184,544	18/09/2024	Citibank NA	1	212	0.00
US\$ 660,555	CNY 4,707,773	02/01/2025	Citibank NA	1	32	0.00
US\$ 3,621	THB 131,396	18/09/2024	Goldman Sachs International	1	17	0.00
US\$ 3,802	THB 137,965	18/09/2024	JPMorgan Chase Bank	1	18	0.00
US\$ 58	IDR 943,992	18/09/2024	Morgan Stanley	1	0	0.00
US\$ 59,694	CNY 430,428	19/07/2024	Standard Chartered Bank	1	652	0.00
US\$ 2,044,606	€ 1,898,111	18/09/2024	Standard Chartered Bank	1	2,491	0.01
US\$ 58,585	KRW 80,035,463	19/09/2024	Standard Chartered Bank	1	257	0.00
US\$ 3,259	THB 118,256	18/09/2024	Standard Chartered Bank	1	16	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>18,585</b>	<b>0.03</b>

## Responsible Asian Debt - Hard Currency - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

#### Futures Contracts 0.07% (31 December 2023: 0.40%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
46	South Korea 3-Year Bond Future September 2024	8,354	0.01
25	US Treasury 2-Year Note (CBT) Future September 2024	11,477	0.02
15	US Treasury 5-Year Note (CBT) Future September 2024	6,797	0.01
26	US Treasury Ultra Bond (CBT) Future September 2024	20,668	0.03
<b>Total Unrealised Gain on Futures Contracts <sup>±</sup></b>		<b>47,296</b>	<b>0.07</b>

  

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>61,233,595</b>	<b>94.16</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (0.02%) (31 December 2023: (0.21%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
CNY 185,988	US\$ 25,838	19/09/2024	Citibank NA	1	(205)	(0.00)
KRW 442,190,777	US\$ 321,331	05/07/2024	Morgan Stanley	1	(218)	(0.00)
MYR 76,994	US\$ 16,399	18/09/2024	BNP Paribas	1	(26)	(0.00)
THB 12,068,829	US\$ 330,191	11/07/2024	JPMorgan Chase Bank	1	(1,079)	(0.00)
THB 12,039,530	US\$ 333,930	18/07/2024	Morgan Stanley	1	(5,425)	(0.01)
THB 620,883	US\$ 16,990	18/07/2024	Westpac Banking Corp	1	(49)	(0.00)
US\$ 624,873	THB 22,942,838	19/07/2024	Citibank NA	1	(1,187)	(0.01)
US\$ 329,647	INR 27,569,753	12/07/2024	Citibank NA	1	(1,048)	(0.00)
US\$ 326,671	THB 11,951,577	04/09/2024	Goldman Sachs International	1	(759)	(0.00)
US\$ 331,090	TWD 10,739,559	01/10/2024	JPMorgan Chase Bank	1	(1,001)	(0.00)
US\$ 330,206	INR 27,643,532	08/08/2024	Morgan Stanley	1	(1,053)	(0.00)
US\$ 660,711	CNY 4,786,918	08/10/2024	Morgan Stanley	1	(54)	(0.00)
US\$ 364,288	THB 13,334,765	04/09/2024	Standard Chartered Bank	1	(1,036)	(0.00)
US\$ 329,446	INR 27,557,072	25/07/2024	Standard Chartered Bank	1	(940)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(14,080)</b>	<b>(0.02)</b>

#### Futures Contracts (0.06%) (31 December 2023: (0.20%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(14)	Euro-Bund Future September 2024	(21,606)	(0.03)
(27)	US Treasury 10-Year Note (CBT) Future September 2024	(19,266)	(0.03)
<b>Total Unrealised Loss on Futures Contracts <sup>±</sup></b>		<b>(40,872)</b>	<b>(0.06)</b>

## Responsible Asian Debt - Hard Currency - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(54,952)</b>	<b>(0.08)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>61,178,643</b>	<b>94.08</b>
<b>Other Net Assets</b>	<b>3,853,576</b>	<b>5.92</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>65,032,219</b>	<b>100.00</b>

<b>Portfolio Analysis</b>	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	40,595,448	61.05
** Transferable securities and/or money market instruments dealt in on a regulated market	20,572,266	30.94
± Financial derivative instruments traded on a regulated market	6,424	0.01
∞ Financial derivative instruments that are traded OTC	4,505	0.01
<b>Total Investments</b>	<b>61,178,643</b>	<b>92.01</b>



## Short Duration Emerging Market Debt - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 61.25% (31 December 2023: 60.85%)</b>					
<b>Euro</b>					
15,300,000	NAK Naftogaz Ukraine via Kondor Finance Plc*	7.13%	19/07/2026	13,201,438	0.35
<b>Total Euro</b>				<b>13,201,438</b>	<b>0.35</b>
<b>United States Dollar</b>					
4,742,000	3R Lux Sarl**	9.75%	05/02/2031	4,980,252	0.13
21,380,000	ABQ Finance Ltd*	1.88%	08/09/2025	20,425,837	0.54
12,477,000	ABQ Finance Ltd*	2.00%	06/07/2026	11,624,135	0.31
9,283,000	ABQ Finance Ltd*	3.13%	24/09/2024	9,224,912	0.24
12,926,000	Abu Dhabi Commercial Bank PJSC*	3.50%	31/03/2027	12,375,126	0.33
5,370,000	Abu Dhabi Commercial Bank PJSC*	4.50%	14/09/2027	5,270,690	0.14
10,000,000	Abu Dhabi Commercial Bank PJSC*	5.38%	18/07/2028	10,071,100	0.27
5,799,000	Abu Dhabi Commercial Bank PJSC*	5.50%	12/01/2029	5,866,495	0.16
21,284,000	Abu Dhabi Developmental Holding Co PJSC*	5.38%	08/05/2029	21,633,733	0.57
6,713,000	Abu Dhabi National Energy Co PJSC*	4.38%	24/01/2029	6,558,332	0.17
4,324,000	Access Bank Plc*	6.13%	21/09/2026	4,117,097	0.11
6,409,000	Adani Green Energy Ltd**	4.38%	08/09/2024	6,343,792	0.17
496,000	Adani Ports & Special Economic Zone Ltd**	3.38%	24/07/2024	496,199	0.01
3,509,000	African Export-Import Bank*	2.63%	17/05/2026	3,293,126	0.09
3,589,000	AIA Group Ltd*	5.63%	25/10/2027	3,646,569	0.10
15,000,000	Akbank TAS**	7.50%	20/01/2030	14,908,125	0.40
10,941,000	Alsea SAB de CV**	7.75%	14/12/2026	11,054,589	0.29
21,520,000	Arab Petroleum Investments Corp**	5.43%	02/05/2029	21,969,553	0.58
6,540,000	AUB Sukuk Ltd*	2.62%	09/09/2026	6,098,354	0.16
2,119,000	Azul Secured Finance LLP**	11.93%	28/08/2028	2,058,804	0.05
12,828,000	Banco Bradesco SA*	3.20%	27/01/2025	12,599,846	0.33
10,992,000	Banco Bradesco SA**	4.38%	18/03/2027	10,644,234	0.28
13,882,000	Banco BTG Pactual SA*	2.75%	11/01/2026	13,181,098	0.35
7,781,000	Banco BTG Pactual SA*	4.50%	10/01/2025	7,709,841	0.20
8,795,000	Banco BTG Pactual SA**	6.25%	08/04/2029	8,844,472	0.23
5,800,000	Banco BTG Pactual SA Series JUL*	4.50%	10/01/2025	5,746,958	0.15
11,000,000	Banco de Bogota SA*	6.25%	12/05/2026	10,845,680	0.29
10,400,000	Banco de Credito del Peru SA**	2.70%	11/01/2025	10,228,088	0.27
10,245,000	Banco do Brasil SA*	3.25%	30/09/2026	9,717,299	0.26
9,000,000	Banco Nacional de Comercio Exterior SNC*	2.72%	11/08/2031	8,024,729	0.21
6,297,000	Banco Santander Chile**	2.70%	10/01/2025	6,186,160	0.16
17,442,000	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand**	5.38%	17/04/2025	17,377,377	0.46
8,824,000	Banco Votorantim SA**	4.50%	24/09/2024	8,776,975	0.23
4,931,000	Bangkok Bank PCL*	4.30%	15/06/2027	4,790,455	0.13
3,241,000	Bank Mandiri Persero Tbk PT**	4.75%	13/05/2025	3,215,053	0.09

## Short Duration Emerging Market Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 61.25% (31 December 2023: 60.85%) (continued)</b>					
<b>United States Dollar (continued)</b>					
9,789,000	Bank Muscat SAOG*	4.75%	17/03/2026	9,563,295	0.25
3,832,000	Bank Negara Indonesia Persero Tbk PT**	3.75%	30/03/2026	3,665,844	0.10
2,800,000	Banque Ouest Africaine de Developpement*	5.00%	27/07/2027	2,680,212	0.07
4,833,000	BBK BSC*	5.50%	09/07/2024	4,830,033	0.13
15,000,000	BBK BSC*	6.88%	06/06/2029	14,988,000	0.40
5,338,000	Beijing Gas Singapore Capital Corp*	1.88%	18/01/2025	5,231,042	0.14
5,677,000	Bidvest Group UK Plc*	3.63%	23/09/2026	5,303,175	0.14
20,742,421	Bioceanico Sovereign Certificate Ltd*	0.00%	05/06/2034	15,556,816	0.41
8,457,000	BOC Aviation Ltd**	1.75%	21/01/2026	8,005,899	0.21
3,487,000	BOC Aviation Ltd*	3.25%	29/04/2025	3,419,888	0.09
200,000	BOC Aviation Ltd**	3.50%	18/09/2027	189,283	0.01
5,432,000	BOCOM International Blossom Ltd*	1.75%	28/06/2026	5,055,242	0.13
2,890,244	Borr IHC Ltd/Borr Finance LLC**	10.00%	15/11/2028	3,030,240	0.08
3,399,000	Boubyan Sukuk Ltd**	2.59%	18/02/2025	3,328,692	0.09
8,625,000	Boubyan Sukuk Ltd*	3.39%	29/03/2027	8,207,587	0.22
37,644,800	Brazil Minas SPE via State of Minas Gerais**	5.33%	15/02/2028	37,083,328	0.98
17,430,000	BSF Finance*	5.50%	23/11/2027	17,507,720	0.46
25,742,000	CBQ Finance Ltd*	2.00%	15/09/2025	24,599,956	0.65
24,369,000	CBQ Finance Ltd*	2.00%	12/05/2026	22,826,960	0.61
5,000,000	CBQ Finance Ltd**	5.38%	28/03/2029	4,984,630	0.13
4,800,000	CCBL Cayman 1 Corp Ltd*	1.60%	15/09/2026	4,426,435	0.12
5,549,000	CCBL Cayman 1 Corp Ltd*	1.99%	21/07/2025	5,348,237	0.14
8,000,000	CDBL Funding 2*	2.00%	04/03/2026	7,579,600	0.20
7,200,000	Cencosud SA*	4.38%	17/07/2027	6,926,134	0.18
3,439,000	Centrais Eletricas Brasileiras SA**	3.63%	04/02/2025	3,379,067	0.09
7,800,000	Central American Bank for Economic Integration*	1.14%	09/02/2026	7,295,715	0.19
12,476,000	Central American Bank for Economic Integration*	5.00%	09/02/2026	12,400,422	0.33
4,926,000	Chalco Hong Kong Investment Co Ltd**	1.55%	28/07/2024	4,910,966	0.13
4,399,000	China Cinda Finance 2015 I Ltd*	4.25%	23/04/2025	4,348,737	0.12
6,036,000	China Construction Bank Corp*	1.25%	04/08/2025	5,773,319	0.15
19,471,000	China Huadian Overseas Development 2018 Ltd*	3.38%	29/12/2049	19,055,197	0.51
4,090,000	China Overseas Grand Oceans Finance IV Cayman Ltd*	2.45%	09/02/2026	3,704,354	0.10
6,237,000	CICC Hong Kong Finance 2016 MTN Ltd*	2.00%	26/01/2026	5,929,928	0.16
4,600,000	CITIC Ltd**	2.88%	17/02/2027	4,349,507	0.12
4,303,000	CITIC Securities Finance MTN Co Ltd*	2.00%	03/06/2025	4,166,058	0.11
9,695,000	CK Hutchison International 23 Ltd**	4.75%	21/04/2028	9,575,265	0.25
6,594,000	CK Hutchison International 24 Ltd*	5.38%	26/04/2029	6,656,527	0.18
4,000,000	CMB International Leasing Management Ltd*	1.25%	16/09/2024	3,962,248	0.11
11,236,000	CMB International Leasing Management Ltd*	1.88%	12/08/2025	10,789,015	0.29

## Short Duration Emerging Market Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 61.25% (31 December 2023: 60.85%) (continued)</b>					
<b>United States Dollar (continued)</b>					
2,500,000	CMB International Leasing Management Ltd*	2.00%	04/02/2026	2,367,316	0.06
12,815,000	CMHI Finance BVI Co Ltd**	4.00%	01/06/2027	12,439,239	0.33
9,392,000	CNCBINV 1 BVI Ltd*	1.75%	17/11/2024	9,250,181	0.25
43,930,000	Comision Federal de Electricidad*	4.69%	15/05/2029	41,159,647	1.09
14,467,000	Commercial Bank of Dubai PSC*	5.32%	14/06/2028	14,436,395	0.38
6,871,000	Compania de Minas Buenaventura SAA**	5.50%	23/07/2026	6,647,645	0.18
6,699,000	Consolidated Energy Finance SA**	12.00%	15/02/2031	6,917,977	0.18
23,570,000	Corp Andina de Fomento*	1.25%	26/10/2024	23,207,345	0.62
27,333,000	Corp Andina de Fomento*	2.25%	08/02/2027	25,393,967	0.67
3,657,000	Corp Andina de Fomento*	5.00%	24/01/2029	3,650,916	0.10
15,367,000	Corp Andina de Fomento*	6.00%	26/04/2027	15,697,768	0.42
3,700,000	Cosan Luxembourg SA**	7.25%	27/06/2031	3,746,792	0.10
3,528,000	Credicorp Ltd**	2.75%	17/06/2025	3,427,996	0.09
3,800,000	CSCIF Asia Ltd*	1.75%	04/08/2025	3,646,252	0.10
15,200,000	CSN Inova Ventures**	6.75%	28/01/2028	14,460,508	0.38
2,000,000	DBS Group Holdings Ltd**	5.48%	12/09/2025	2,006,498	0.05
14,584,000	DIB Sukuk Ltd*	1.96%	22/06/2026	13,615,833	0.36
6,741,000	DIB Sukuk Ltd*	2.74%	16/02/2027	6,308,814	0.17
22,946,000	DIB Sukuk Ltd*	2.95%	16/01/2026	22,090,137	0.59
12,489,000	DIB Sukuk Ltd*	4.80%	16/08/2028	12,315,247	0.33
13,584,000	DIB Sukuk Ltd*	5.49%	30/11/2027	13,701,080	0.36
10,800,000	Eastern & Southern African Trade & Development Bank*	4.13%	30/06/2028	9,574,308	0.25
24,300,000	Ecopetrol SA*	5.38%	26/06/2026	23,823,035	0.63
20,000,000	Ecopetrol SA**	8.63%	19/01/2029	21,065,920	0.56
18,300,000	EI Sukuk Co Ltd**	1.83%	23/09/2025	17,463,759	0.46
5,800,000	EI Sukuk Co Ltd*	2.08%	02/11/2026	5,377,344	0.14
34,460,000	EI Sukuk Co Ltd*	5.43%	28/05/2029	34,801,042	0.92
27,420,000	Emirates Development Bank PJSC*	1.64%	15/06/2026	25,496,898	0.68
9,165,000	Emirates NBD Bank PJSC**	1.64%	13/01/2026	8,644,982	0.23
10,376,000	Emirates NBD Bank PJSC**	2.63%	18/02/2025	10,156,527	0.27
7,328,000	Emirates NBD Bank PJSC*	5.63%	21/10/2027	7,450,469	0.20
9,603,000	Emirates NBD Bank PJSC*	5.88%	11/10/2028	9,914,281	0.26
4,145,000	Endeavour Mining Plc**	5.00%	14/10/2026	3,933,507	0.10
4,500,000	Energean Israel Finance Ltd**	4.88%	30/03/2026	4,252,500	0.11
10,800,000	ENN Clean Energy International Investment Ltd**	3.38%	12/05/2026	10,298,671	0.27
11,568,000	Fab Sukuk Co Ltd*	1.41%	14/01/2026	10,872,185	0.29
15,000,000	First Abu Dhabi Bank PJSC*	4.38%	24/04/2028	14,625,413	0.39
16,856,000	First Abu Dhabi Bank PJSC*	5.00%	28/02/2029	16,765,162	0.44
26,439,000	First Abu Dhabi Bank PJSC*	5.13%	13/10/2027	26,461,952	0.70
6,633,000	Franshion Brilliant Ltd*	3.20%	09/04/2026	5,996,647	0.16

## Short Duration Emerging Market Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 61.25% (31 December 2023: 60.85%) (continued)</b>					
<b>United States Dollar (continued)</b>					
11,642,000	FS Luxembourg Sarl*	8.88%	12/02/2031	11,215,882	0.30
11,000,000	Geopark Ltd**	5.50%	17/01/2027	10,009,448	0.27
6,533,800	Greenko Dutch BV**	3.85%	29/03/2026	6,172,331	0.17
7,790,000	Greenko Wind Projects Mauritius Ltd**	5.50%	06/04/2025	7,673,539	0.20
16,370,000	Grupo de Inversiones Suramericana SA†	5.50%	29/04/2026	16,132,715	0.43
30,576,000	Gulf International Bank BSC†	2.38%	23/09/2025	29,341,341	0.78
25,600,000	Gulf International Bank BSC†	5.75%	05/06/2029	25,824,000	0.68
4,200,000	Haitong International Securities Group Ltd†	3.13%	18/05/2025	4,099,281	0.11
1,551,000	Hengjian International Investment Ltd**	1.88%	23/06/2025	1,495,711	0.04
13,693,000	Hikma Finance USA LLC†	3.25%	09/07/2025	13,284,599	0.35
4,995,000	Horse Gallop Finance Ltd†	1.70%	28/07/2025	4,793,901	0.13
3,000,000	HPHT Finance 19 Ltd**	2.88%	05/11/2024	2,969,561	0.08
8,250,000	HPHT Finance 21 II Ltd**	1.50%	17/09/2026	7,575,554	0.20
7,365,000	Huarong Finance 2019 Co Ltd†	3.25%	13/11/2024	7,278,093	0.19
2,400,000	Huarong Finance II Co Ltd†	5.50%	16/01/2025	2,393,400	0.06
1,000,000	Hyundai Capital America**	1.65%	17/09/2026	921,210	0.02
6,100,000	Hyundai Capital America**	2.65%	10/02/2025	5,986,170	0.16
6,097,000	Hyundai Capital America**	5.50%	30/03/2026	6,093,805	0.16
9,805,000	Hyundai Capital America**	5.68%	26/06/2028	9,912,012	0.26
5,000,000	Hyundai Capital America**	5.95%	21/09/2026	5,041,549	0.13
4,250,000	Hyundai Capital Services Inc**	5.13%	05/02/2027	4,214,397	0.11
4,700,000	Hyundai Card Co Ltd†	5.75%	24/04/2029	4,730,547	0.13
5,400,000	IHS Holding Ltd**	5.63%	29/11/2026	5,129,634	0.14
6,200,000	IHS Netherlands Holdco BV**	8.00%	18/09/2027	6,024,348	0.16
4,000,000	Inventive Global Investments Ltd†	1.10%	01/09/2024	3,970,237	0.11
6,467,000	Israel Discount Bank Ltd**	5.38%	26/01/2028	6,311,792	0.17
2,031,000	Itau Unibanco Holding SA**	3.25%	24/01/2025	1,999,489	0.05
7,411,000	JBS USA Holding Lux Sarl/JBS USA Food Co/JBS Lux Co Sarl**	2.50%	15/01/2027	6,900,218	0.18
3,996,000	JBS USA Holding Lux Sarl/JBS USA Food Co/JBS Lux Co Sarl**	5.13%	01/02/2028	3,952,514	0.11
8,439,000	Kallpa Generacion SA†	4.13%	16/08/2027	8,062,205	0.21
4,081,000	Kasikornbank PCL†	5.46%	07/03/2028	4,107,090	0.11
13,132,000	KazMunayGas National Co JSC†	4.75%	19/04/2027	12,714,396	0.34
8,395,000	KEB Hana Bank†	3.25%	30/03/2027	7,999,663	0.21
4,000,000	KOC Holding AS†	6.50%	11/03/2025	4,000,700	0.11
6,079,000	Kookmin Bank†	1.38%	06/05/2026	5,676,204	0.15
5,500,000	Kosmos Energy Ltd†	7.13%	04/04/2026	5,446,170	0.14
2,775,000	KT Corp†	4.00%	08/08/2025	2,734,061	0.07
3,500,000	Lenovo Group Ltd†	5.83%	27/01/2028	3,537,540	0.09
16,134,226	Leviathan Bond Ltd†	6.13%	30/06/2025	15,662,945	0.41
4,980,000	LG Energy Solution Ltd**	5.38%	02/07/2027	4,954,273	0.13

## Short Duration Emerging Market Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 61.25% (31 December 2023: 60.85%) (continued)</b>					
<b>United States Dollar (continued)</b>					
2,939,000	LG Energy Solution Ltd**	5.75%	25/09/2028	2,977,660	0.08
3,200,000	Longfor Group Holdings Ltd*	4.50%	16/01/2028	2,537,760	0.07
14,708,000	MDGH GMTN RSC Ltd*	3.00%	28/03/2027	13,882,833	0.37
4,417,000	Medco Bell Pte Ltd**	6.38%	30/01/2027	4,344,504	0.12
10,200,000	MEGlobal Canada ULC*	5.00%	18/05/2025	10,111,025	0.27
4,265,000	Meituan*	2.13%	28/10/2025	4,073,428	0.11
4,638,000	Melco Resorts Finance Ltd**	4.88%	06/06/2025	4,546,117	0.12
8,678,000	Melco Resorts Finance Ltd*	5.25%	26/04/2026	8,391,709	0.22
2,322,000	MercadoLibre Inc**	2.38%	14/01/2026	2,204,297	0.06
7,913,000	Mersin Uluslararası Liman İşletmeciliği AS*	8.25%	15/11/2028	8,117,917	0.22
1,200,000	MGM China Holdings Ltd*	5.25%	18/06/2025	1,186,667	0.03
12,151,000	Movida Europe SA**	7.85%	11/04/2029	11,443,508	0.30
4,881,000	Muthoot Finance Ltd**	7.13%	14/02/2028	4,925,539	0.13
12,721,000	NBK SPC Ltd*	1.63%	15/09/2027	11,711,271	0.31
7,371,000	NBK SPC Ltd**	5.50%	06/06/2030	7,447,078	0.20
12,646,000	NPC Ukrenargo*	6.88%	09/11/2028	4,682,182	0.12
9,038,000	Periama Holdings LLC**	5.95%	19/04/2026	8,945,767	0.24
8,100,000	Petrobras Global Finance BV*	6.00%	27/01/2028	8,095,389	0.21
42,992,000	Petroleos Mexicanos**	6.50%	13/03/2027	40,992,442	1.09
9,364,000	POSCO*	4.38%	04/08/2025	9,240,701	0.25
3,931,000	POSCO**	5.75%	17/01/2028	3,982,418	0.11
2,000,000	Prosus NV*	3.26%	19/01/2027	1,872,293	0.05
8,561,000	QIB Sukuk Ltd*	1.95%	27/10/2025	8,153,852	0.22
41,347,000	QNB Finance Ltd*	2.63%	12/05/2025	40,266,857	1.07
8,352,000	QNB Finansbank AS**	7.25%	21/05/2029	8,331,120	0.22
7,656,750	Ras Laffan Liquefied Natural Gas Co Ltd 3**	5.84%	30/09/2027	7,729,918	0.21
14,662,250	Ras Laffan Liquefied Natural Gas Co Ltd 3**	6.33%	30/09/2027	14,860,190	0.39
2,385,000	REC Ltd*	3.38%	25/07/2024	2,380,827	0.06
14,625,000	REC Ltd*	3.50%	12/12/2024	14,468,700	0.38
4,285,714	Republic of Angola Via Avenir Issuer II Ireland DAC*	6.93%	19/02/2027	4,157,143	0.11
20,000,000	SA Global Sukuk Ltd*	1.60%	17/06/2026	18,691,975	0.50
5,000,000	Sands China Ltd**	4.05%	08/01/2026	4,841,719	0.13
3,799,000	Sands China Ltd*	5.13%	08/08/2025	3,768,580	0.10
1,000,000	Sands China Ltd**	5.40%	08/08/2028	979,754	0.03
8,000,000	Sasol Financing USA LLC*	6.50%	27/09/2028	7,634,106	0.20
2,319,000	Saudi Arabian Oil Co*	1.63%	24/11/2025	2,199,533	0.06
22,370,000	Saudi Electricity Global Sukuk Co 5*	1.74%	17/09/2025	21,375,094	0.57
5,000,000	SEPLAT Energy Plc*	7.75%	01/04/2026	4,909,525	0.13
5,000,000	Severstal OAO Via Steel Capital SA*	5.90%	17/10/2022	500,000	0.01
4,507,000	SF Holding Investment 2021 Ltd*	2.38%	17/11/2026	4,210,962	0.11

## Short Duration Emerging Market Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 61.25% (31 December 2023: 60.85%) (continued)</b>					
<b>United States Dollar (continued)</b>					
5,100,000	Shinhan Bank Co Ltd**	3.88%	24/03/2026	4,950,360	0.13
6,581,000	Shinhan Financial Group Co Ltd*	1.35%	10/01/2026	6,187,493	0.16
4,512,000	Shriram Finance Ltd**	6.63%	22/04/2027	4,519,995	0.12
2,000,000	SierraCol Energy Andina LLC**	6.00%	15/06/2028	1,789,341	0.05
5,000,000	Sinopec Group Overseas Development 2015 Ltd*	3.25%	28/04/2025	4,915,327	0.13
21,866,000	Sinopec Group Overseas Development 2018 Ltd**	1.45%	08/01/2026	20,709,310	0.55
23,800,000	Sinopec Group Overseas Development 2018 Ltd*	2.15%	13/05/2025	23,159,816	0.61
24,104,000	Sinopec Group Overseas Development 2018 Ltd*	2.50%	08/08/2024	24,028,198	0.64
7,000,000	Sinopec Group Overseas Development 2018 Ltd*	2.50%	12/11/2024	6,921,894	0.18
13,000,000	Sisecam UK Plc*	8.25%	02/05/2029	13,220,155	0.35
2,800,000	SK Battery America Inc*	4.88%	23/01/2027	2,762,282	0.07
6,078,000	SK Hynix Inc*	6.25%	17/01/2026	6,145,533	0.16
5,594,000	SK Hynix Inc*	6.38%	17/01/2028	5,760,867	0.15
1,500,000	SK On Co Ltd**	5.38%	11/05/2026	1,498,703	0.04
19,418,000	SNB Funding Ltd*	2.75%	02/10/2024	19,273,096	0.51
17,918,000	SNB Sukuk Ltd*	2.34%	19/01/2027	16,722,771	0.44
49,000,000	Southern Gas Corridor CJSC*	6.88%	24/03/2026	49,329,035	1.31
7,600,000	Standard Chartered Plc*	6.19%	06/07/2027	7,675,196	0.20
10,717,000	State Agency of Roads of Ukraine*	6.25%	24/06/2030	3,000,733	0.08
5,725,000	Stillwater Mining Co*	4.00%	16/11/2026	5,238,375	0.14
3,788,000	Studio City Finance Ltd**	6.00%	15/07/2025	3,781,401	0.10
2,500,000	Studio City Finance Ltd*	6.50%	15/01/2028	2,377,140	0.06
3,000,000	Suzano Austria GmbH*	2.50%	15/09/2028	2,635,522	0.07
2,000,000	Tencent Holdings Ltd**	1.81%	26/01/2026	1,896,604	0.05
20,847,000	Tengizchevroil Finance Co International Ltd**	2.63%	15/08/2025	20,013,771	0.53
7,087,000	Teva Pharmaceutical Finance Netherlands III BV*	4.75%	09/05/2027	6,838,302	0.18
3,835,000	Transnet SOC Ltd*	8.25%	06/02/2028	3,821,491	0.10
1,500,000	Transportadora de Gas del Sur SA*	6.75%	02/05/2025	1,480,972	0.04
10,000,000	Trident Energy Finance Plc**	12.50%	30/11/2029	10,299,000	0.27
8,235,000	Trust Fibra Uno*	5.25%	30/01/2026	8,058,273	0.21
4,521,000	TSMC Arizona Corp*	3.88%	22/04/2027	4,371,207	0.12
2,005,000	Tullow Oil Plc*	10.25%	15/05/2026	1,905,173	0.05
4,541,000	Turk Telekomunikasyon AS*	7.38%	20/05/2029	4,560,731	0.12
1,000,000	Turkcell Iletisim Hizmetleri AS*	5.80%	11/04/2028	962,898	0.03
9,361,000	Turkiye Is Bankasi AS**	7.75%	12/06/2029	9,379,137	0.25
7,400,000	Turkiye Petrol Rafinerileri AS*	4.50%	18/10/2024	7,350,864	0.20
4,145,000	Turkiye Sinai Kalkinma Bankasi AS*	6.00%	23/01/2025	4,134,865	0.11
11,723,000	Turkiye Vakiflar Bankasi TAO*	5.50%	01/10/2026	11,332,917	0.30
9,678,000	Turkiye Vakiflar Bankasi TAO*	6.50%	08/01/2026	9,621,577	0.26
9,908,000	Turkiye Vakiflar Bankasi TAO*	9.00%	12/10/2028	10,335,456	0.27

## Short Duration Emerging Market Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 61.25% (31 December 2023: 60.85%) (continued)</b>					
<b>United States Dollar (continued)</b>					
2,617,000	Turkiye Varlik Fonu Yonetimi AS**	8.25%	14/02/2029	2,665,547	0.07
5,215,120	Vedanta Resources Finance II Plc**	13.88%	21/01/2027	5,162,099	0.14
2,943,360	Vedanta Resources Finance II Plc**	13.88%	09/12/2028	2,835,699	0.08
2,239,000	Weibo Corp*	3.50%	05/07/2024	2,241,324	0.06
2,638,000	Wynn Macau Ltd*	4.88%	01/10/2024	2,629,384	0.07
2,000,000	Wynn Macau Ltd*	5.50%	15/01/2026	1,959,428	0.05
2,500,000	Wynn Macau Ltd*	5.50%	01/10/2027	2,384,215	0.06
7,889,000	Xingsheng BVI Co Ltd*	1.38%	25/08/2024	7,838,009	0.21
14,418,000	XP Inc**	3.25%	01/07/2026	13,565,089	0.36
12,904,000	XP Inc*	6.75%	02/07/2029	12,823,350	0.34
10,201,000	Yapi ve Kredi Bankasi AS**	9.25%	16/10/2028	10,837,504	0.29
6,134,000	Yapi ve Kredi Bankasi AS**	9.74%	29/12/2049	6,159,303	0.16
39,125,000	YPF SA**	9.50%	17/01/2031	39,785,900	1.06
6,494,000	Yunda Holding Investment Ltd*	2.25%	19/08/2025	6,216,779	0.17
11,868,000	Zhejiang Seaport International Co Ltd*	1.98%	17/03/2026	11,191,821	0.30
<b>Total United States Dollar</b>				<b>2,296,777,930</b>	<b>60.90</b>
<b>Total Corporate Bonds</b>				<b>2,309,979,368</b>	<b>61.25</b>
<b>Government Bonds 37.72% (31 December 2023: 33.07%)</b>					
<b>Euro</b>					
3,000,000	Colombia Government International Bond*	3.88%	22/03/2026	3,175,220	0.08
33,397,000	Egypt Government International Bond*	4.75%	16/04/2026	33,838,923	0.90
35,305,000	Ivory Coast Government International Bond*	5.25%	22/03/2030	34,505,870	0.91
48,100,000	Ivory Coast Government International Bond*	5.88%	17/10/2031	46,603,292	1.23
6,053,000	Magyar Export-Import Bank Zrt*	6.00%	16/05/2029	6,830,170	0.18
30,930,000	Romanian Government International Bond**	2.88%	26/05/2028	31,271,199	0.83
48,500,000	Romanian Government International Bond*	5.50%	18/09/2028	53,401,196	1.42
32,360,000	Romanian Government International Bond*	6.63%	27/09/2029	37,196,262	0.99
22,420,000	Senegal Government International Bond*	4.75%	13/03/2028	22,251,915	0.59
42,400,000	Serbia International Bond*	1.00%	23/09/2028	38,709,483	1.03
30,246,000	Serbia International Bond*	3.13%	15/05/2027	31,114,297	0.82
6,000,000	Ukraine Government International Bond**	6.75%	20/06/2028	1,847,161	0.05
<b>Total Euro</b>				<b>340,744,988</b>	<b>9.03</b>
<b>United States Dollar</b>					
22,042,000	Abu Dhabi Government International Bond*	4.88%	30/04/2029	22,111,432	0.59
7,396,000	Airport Authority*	2.10%	29/12/2049	6,884,572	0.18
54,460,000	Angolan Government International Bond*	8.25%	09/05/2028	51,304,043	1.36
71,573,310	Argentine Republic Government International Bond*	0.75%	09/07/2030	40,475,423	1.07
30,845,329	Argentine Republic Government International Bond*	1.00%	09/07/2029	17,736,064	0.47

## Short Duration Emerging Market Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 37.72% (31 December 2023: 33.07%) (continued)</b>					
<b>United States Dollar (continued)</b>					
25,730,000	Bahamas Government International Bond*	6.00%	21/11/2028	22,610,238	0.60
4,817,000	Bank Gospodarstwa Krajowego*	6.25%	31/10/2028	4,989,243	0.13
62,662,000	Colombia Government International Bond*	3.88%	25/04/2027	59,129,543	1.57
97,100,000	Colombia Government International Bond*	4.50%	15/03/2029	88,820,948	2.36
7,900,000	Development Bank of Mongolia LLC*	11.00%	07/03/2026	8,072,812	0.21
26,280,000	Dominican Republic International Bond*	5.50%	22/02/2029	25,450,141	0.67
31,050,000	Dominican Republic International Bond*	8.63%	20/04/2027	32,165,432	0.85
27,098,882	Ecuador Government International Bond*	6.00%	31/07/2030	17,232,124	0.46
11,589,000	Egypt Government International Bond*	5.80%	30/09/2027	10,459,942	0.28
10,300,000	Egypt Government International Bond*	7.60%	01/03/2029	9,364,412	0.25
11,667,000	El Salvador Government International Bond**	0.25%	17/04/2030	360,845	0.01
6,491,000	El Salvador Government International Bond*	6.38%	18/01/2027	5,804,538	0.15
14,860,000	El Salvador Government International Bond*	7.65%	15/06/2035	10,815,183	0.29
18,536,000	El Salvador Government International Bond*	8.63%	28/02/2029	16,478,509	0.44
11,667,000	El Salvador Government International Bond**	9.25%	17/04/2030	10,397,842	0.28
10,909,000	Fondo MIVIVIENDA SA*	4.63%	12/04/2027	10,613,767	0.28
18,600,000	Ghana Government International Bond*	6.38%	11/02/2027	9,447,591	0.25
25,934,000	Ghana Government International Bond*	10.75%	14/10/2030	17,608,427	0.47
6,800,000	Guatemala Government Bond*	5.25%	10/08/2029	6,571,974	0.17
8,741,000	Hazine Mustesarligi Varlik Kiralama AS*	8.51%	14/01/2029	9,249,875	0.25
2,365,000	Industrial Bank of Korea*	5.38%	04/10/2028	2,410,245	0.06
11,435,000	Istanbul Metropolitan Municipality*	6.38%	09/12/2025	11,252,817	0.30
28,609,000	Ivory Coast Government International Bond*	5.38%	23/07/2024	28,468,816	0.75
6,654,896	Ivory Coast Government International Bond*	5.75%	31/12/2032	6,211,056	0.16
18,100,000	Ivory Coast Government International Bond*	6.38%	03/03/2028	17,593,200	0.47
9,372,000	Korea Development Bank*	4.38%	15/02/2028	9,248,768	0.25
4,465,000	Korea Electric Power Corp**	5.38%	31/07/2026	4,479,187	0.12
4,325,000	Korea Expressway Corp*	1.13%	17/05/2026	4,010,797	0.11
25,371,000	Korea Housing Finance Corp*	4.63%	24/02/2028	25,089,070	0.67
4,166,000	Korea Hydro & Nuclear Power Co Ltd*	5.00%	18/07/2028	4,160,276	0.11
12,847,000	Korea Land & Housing Corp*	5.75%	06/10/2025	12,894,598	0.34
34,802,000	Korea Mine Rehabilitation & Mineral Resources Corp*	1.75%	15/04/2026	32,620,959	0.86
37,754,000	Korea Mine Rehabilitation & Mineral Resources Corp*	5.38%	11/05/2028	38,027,339	1.01
15,286,000	Korea National Oil Corp*	1.75%	18/04/2025	14,846,611	0.39
6,942,000	Korea National Oil Corp*	4.88%	03/04/2029	6,868,980	0.18
5,208,000	Magyar Export-Import Bank Zrt**	6.13%	04/12/2027	5,232,074	0.14
14,831,000	MFB Magyar Fejlesztési Bank Zrt*	6.50%	29/06/2028	15,104,124	0.40
9,000,000	Mongolia Government International Bond*	5.13%	07/04/2026	8,739,000	0.23
7,135,000	Mongolia Government International Bond*	7.88%	05/06/2029	7,304,952	0.19
4,281,000	Mongolia Government International Bond*	8.65%	19/01/2028	4,473,024	0.12



## Short Duration Emerging Market Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 37.72% (31 December 2023: 33.07%) (continued)</b>					
<b>United States Dollar (continued)</b>					
11,507,000	Nigeria Government International Bond*	8.38%	24/03/2029	10,814,854	0.29
42,300,000	Panama Government International Bond*	9.38%	01/04/2029	47,196,173	1.25
1,914,020	Provincia de Cordoba*	6.88%	10/12/2025	1,775,254	0.05
5,384,615	Provincia de Mendoza Argentina*	5.75%	19/03/2029	4,564,000	0.12
2,000,000	Republic of Azerbaijan International Bond*	5.13%	01/09/2029	1,947,383	0.05
11,400,000	Republic of South Africa Government International Bond*	4.30%	12/10/2028	10,472,667	0.28
9,700,000	Republic of South Africa Government International Bond*	5.88%	22/06/2030	9,232,896	0.24
36,381,000	Sri Lanka Government International Bond*	5.75%	18/04/2023	20,919,019	0.55
15,000,000	Sri Lanka Government International Bond*	5.88%	25/07/2022	8,557,780	0.23
21,600,000	Sri Lanka Government International Bond*	6.35%	28/06/2024	12,464,666	0.33
27,037,000	Sri Lanka Government International Bond*	6.85%	14/03/2024	15,725,946	0.42
17,600,000	Turkiye Government International Bond*	9.38%	14/03/2029	19,158,902	0.51
5,140,000	Turkiye Ihracat Kredi Bankasi AS**	7.50%	06/02/2028	5,147,973	0.14
11,086,000	Turkiye Ihracat Kredi Bankasi AS*	9.00%	28/01/2027	11,538,281	0.31
13,000,000	Ukraine Government International Bond*	7.75%	01/09/2025	4,150,607	0.11
28,000,000	Ukraine Government International Bond*	7.75%	01/09/2026	8,734,145	0.23
14,819,000	Ukraine Government International Bond*	7.75%	01/09/2027	4,589,815	0.12
4,975,000	Ukraine Government International Bond*	7.75%	01/09/2028	1,531,541	0.04
2,059,000	Ukraine Government International Bond*	7.75%	01/09/2029	643,116	0.02
19,500,000	Ukraine Government International Bond*	8.99%	01/02/2026	6,360,851	0.17
48,200,000	United States Treasury Note/Bond*	4.63%	30/04/2029	48,761,078	1.29
44,000,000	United States Treasury Note/Bond*	4.88%	31/10/2028	44,829,297	1.19
10,801,444	Zambia Government International Bond**	5.75%	30/06/2033	9,488,393	0.25
<b>Total United States Dollar</b>				<b>1,081,795,450</b>	<b>28.69</b>
<b>Total Government Bonds</b>				<b>1,422,540,438</b>	<b>37.72</b>
<b>Repurchase Agreements 0.32% (31 December 2023: 0.00%)</b>					
<b>United States Dollar</b>					
12,000,000	State Street Bank and Trust Co, repurchase value US\$ 12,005,290^	5.29%	01/07/2024	12,000,000	0.32
<b>Total Repurchase Agreements †</b>				<b>12,000,000</b>	<b>0.32</b>
<b>Total Investments</b>				<b>3,744,519,806</b>	<b>99.29</b>

^ Collateralised by US Treasury Notes/Bonds valued at US\$ 12,240,103 in total.

## Short Duration Emerging Market Debt - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

#### Forward Currency Contracts 0.20% (31 December 2023: 1.63%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 436,672,400	€ 402,694,948	02/07/2024	Deutsche Bank AG	2	5,083,896	0.14
<i>AUD Hedged Classes</i>						
AUD 1,623,232	US\$ 1,074,050	13/09/2024	Citibank NA	1	12,112	0.00
AUD 20,256	US\$ 13,381	13/09/2024	Westpac Banking Corp	2	172	0.00
<i>CAD Hedged Classes</i>						
CAD 4,864	US\$ 3,544	13/09/2024	Goldman Sachs International	1	17	0.00
CAD 415,456	US\$ 303,375	13/09/2024	Royal Bank of Canada	1	775	0.00
<i>CHF Hedged Classes</i>						
US\$ 2,485,667	CHF 2,204,255	13/09/2024	UBS AG	1	10,409	0.00
US\$ 870,207	CHF 771,974	13/09/2024	Westpac Banking Corp	7	3,323	0.00
<i>EUR Hedged Classes</i>						
€ 904	US\$ 970	13/09/2024	Westpac Banking Corp	2	2	0.00
US\$ 222,977,487	€ 205,478,903	13/09/2024	UBS AG	1	1,961,372	0.05
US\$ 13,400,887	€ 12,426,145	13/09/2024	Westpac Banking Corp	9	35,143	0.00
<i>GBP Hedged Classes</i>						
US\$ 296,877	£ 233,569	13/09/2024	Westpac Banking Corp	6	1,460	0.00
<i>JPY Hedged Classes</i>						
US\$ 6,515,789	¥ 1,009,105,987	13/09/2024	Westpac Banking Corp	5	170,550	0.01
<i>SEK Hedged Classes</i>						
SEK 700	US\$ 66	13/09/2024	Westpac Banking Corp	1	0	0.00
US\$ 839	SEK 8,806	13/09/2024	Westpac Banking Corp	2	4	0.00
<i>SGD Hedged Classes</i>						
SGD 252,172	US\$ 186,482	13/09/2024	Westpac Banking Corp	3	246	0.00
US\$ 6,958	SGD 9,393	13/09/2024	Westpac Banking Corp	5	3	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>7,279,484</b>	<b>0.20</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>3,751,799,290</b>	<b>99.49</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (0.85%) (31 December 2023: (0.23%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
€ 60,660,495	US\$ 65,163,845	02/07/2024	Citibank NA	1	(150,931)	(0.00)
<i>AUD Hedged Classes</i>						
US\$ 69	AUD 104	13/09/2024	Citibank NA	1	(1)	(0.00)
<i>CHF Hedged Classes</i>						
CHF 315,206	US\$ 355,525	13/09/2024	Citibank NA	1	(1,565)	(0.00)
CHF 50,690,853	US\$ 57,162,442	13/09/2024	UBS AG	1	(239,366)	(0.01)

## Short Duration Emerging Market Debt - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (0.85%) (31 December 2023: (0.23%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>CHF Hedged Classes (continued)</i>						
CHF 16,691	US\$ 19,050	13/09/2024	Westpac Banking Corp	4	(306)	(0.00)
US\$ 434,680	CHF 387,220	13/09/2024	Westpac Banking Corp	1	(147)	(0.00)
<i>EUR Hedged Classes</i>						
€ 13,867,537	US\$ 15,051,030	13/09/2024	Citibank NA	1	(134,904)	(0.00)
€ 1,645,258,290	US\$ 1,785,368,486	13/09/2024	UBS AG	1	(15,704,594)	(0.42)
€ 8,724,073	US\$ 9,400,104	13/09/2024	Westpac Banking Corp	7	(16,363)	(0.00)
US\$ 6,057,847	€ 5,644,656	13/09/2024	Westpac Banking Corp	9	(13,628)	(0.00)
<i>GBP Hedged Classes</i>						
£ 2,292,389	US\$ 2,917,847	13/09/2024	Goldman Sachs International	1	(18,448)	(0.00)
£ 168,792,533	US\$ 215,123,889	13/09/2024	UBS AG	2	(1,636,218)	(0.04)
£ 968,171	US\$ 1,230,962	13/09/2024	Westpac Banking Corp	12	(6,424)	(0.00)
US\$ 189,613	£ 150,054	13/09/2024	Westpac Banking Corp	3	(174)	(0.00)
<i>JPY Hedged Classes</i>						
¥ 401,755,166	US\$ 2,587,511	13/09/2024	Citibank NA	1	(61,282)	(0.00)
¥ 78,822,798,854	US\$ 509,459,601	13/09/2024	Westpac Banking Corp	3	(13,823,341)	(0.37)
<i>SEK Hedged Classes</i>						
SEK 109,623	US\$ 10,452	13/09/2024	Goldman Sachs International	1	(61)	(0.00)
SEK 8,928,237	US\$ 853,092	13/09/2024	Westpac Banking Corp	3	(6,787)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 758,521	US\$ 563,907	13/09/2024	Citibank NA	1	(2,234)	(0.00)
SGD 60,285,000	US\$ 44,835,844	13/09/2024	Westpac Banking Corp	13	(195,797)	(0.01)
US\$ 2,199	SGD 2,976	13/09/2024	Westpac Banking Corp	1	(5)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(32,012,576)</b>	<b>(0.85)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(32,012,576)</b>	<b>(0.85)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>3,719,786,714</b>	<b>98.64</b>
<b>Other Net Assets</b>	<b>51,336,863</b>	<b>1.36</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>3,771,123,577</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	2,937,507,868	76.67
** Transferable securities and/or money market instruments dealt in on a regulated market	795,011,938	20.75
† Other transferable securities and/or money market instruments	12,000,000	0.31
∞ Financial derivative instruments that are traded OTC	(24,733,092)	(0.65)
<b>Total Investments</b>	<b>3,719,786,714</b>	<b>97.08</b>

## Short Duration High Yield SDG Engagement - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 89.91% (31 December 2023: 89.20%)</b>					
<b>United States Dollar</b>					
2,000,000	1011778 BC ULC/New Red Finance Inc**	4.00%	15/10/2030	1,761,880	0.25
1,740,000	1011778 BC ULC/New Red Finance Inc**	4.38%	15/01/2028	1,642,558	0.24
535,000	1011778 BC ULC/New Red Finance Inc**	6.13%	15/06/2029	537,332	0.08
1,665,000	AAR Escrow Issuer LLC**	6.75%	15/03/2029	1,698,781	0.24
1,900,000	Acadia Healthcare Co Inc**	5.00%	15/04/2029	1,807,784	0.26
3,865,000	Acadia Healthcare Co Inc**	5.50%	01/07/2028	3,784,601	0.54
1,045,000	Acrisure LLC/Acrisure Finance Inc**	4.25%	15/02/2029	950,209	0.14
700,000	Acrisure LLC/Acrisure Finance Inc**	7.50%	06/11/2030	701,024	0.10
1,905,000	Acrisure LLC/Acrisure Finance Inc**	8.25%	01/02/2029	1,915,872	0.27
4,855,000	Adient Global Holdings Ltd**	4.88%	15/08/2026	4,725,778	0.68
690,000	Adient Global Holdings Ltd**	7.00%	15/04/2028	706,844	0.10
2,225,000	AerCap Global Aviation Trust*	6.50%	15/06/2045	2,222,137	0.32
900,000	AerCap Holdings NV*	5.88%	10/10/2079	896,410	0.13
755,000	Ahead DB Holdings LLC**	6.63%	01/05/2028	715,363	0.10
1,480,000	Ahlstrom Holding 3 Oy*	4.88%	04/02/2028	1,386,483	0.20
1,565,000	Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC**	3.50%	15/03/2029	1,409,035	0.20
3,690,000	Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC**	6.50%	15/02/2028	3,710,613	0.53
2,060,000	Alcoa Nederland Holding BV**	7.13%	15/03/2031	2,119,197	0.30
4,400,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer**	6.75%	15/10/2027	4,343,964	0.62
1,735,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer**	6.75%	15/04/2028	1,739,402	0.25
156,000	Allied Universal Holdco LLC/Allied Universal Finance Corp**	6.63%	15/07/2026	155,673	0.02
1,070,000	Allied Universal Holdco LLC/Allied Universal Finance Corp**	9.75%	15/07/2027	1,064,586	0.15
2,760,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl**	4.63%	01/06/2028	2,520,637	0.36
410,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl 144A**	4.63%	01/06/2028	373,984	0.05
1,975,000	Ally Financial Inc*	5.75%	20/11/2025	1,963,471	0.28
1,240,000	American Airlines Inc**	7.25%	15/02/2028	1,242,109	0.18
3,890,000	American Airlines Inc/AAdvantage Loyalty IP Ltd**	5.50%	20/04/2026	3,859,019	0.55
5,330,000	Amsted Industries Inc**	5.63%	01/07/2027	5,248,113	0.75
4,285,000	AmWINS Group Inc**	6.38%	15/02/2029	4,299,363	0.62
4,725,000	APX Group Inc**	6.75%	15/02/2027	4,717,695	0.68
2,265,000	Aramark Services Inc**	5.00%	01/02/2028	2,193,093	0.31
1,450,000	Archrock Partners LP/Archrock Partners Finance Corp**	6.88%	01/04/2027	1,456,989	0.21
750,000	Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc**	3.25%	01/09/2028	659,804	0.09
850,000	Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc**	4.00%	01/09/2029	720,265	0.10
695,000	Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc**	6.00%	15/06/2027	683,659	0.10
575,000	Ardagh Packaging Finance Plc/Ardagh Holdings USA Inc**	4.13%	15/08/2026	499,733	0.07
1,010,000	Arsenal AIC Parent LLC**	8.00%	01/10/2030	1,061,152	0.15
1,650,000	Artera Services LLC**	8.50%	15/02/2031	1,699,917	0.24
1,910,000	Asbury Automotive Group Inc**	4.63%	15/11/2029	1,767,542	0.25

## Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 89.91% (31 December 2023: 89.20%) (continued)</b>					
<b>United States Dollar (continued)</b>					
3,960,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	7.00%	01/11/2026	3,966,910	0.57
2,130,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	8.25%	31/12/2028	2,184,202	0.31
6,275,000	ASGN Inc**	4.63%	15/05/2028	5,932,029	0.85
1,930,000	AssuredPartners Inc**	5.63%	15/01/2029	1,806,999	0.26
4,395,000	ATI Inc*	5.88%	01/12/2027	4,341,927	0.62
3,365,000	ATS Corp**	4.13%	15/12/2028	3,072,309	0.44
1,190,000	Avantor Funding Inc**	4.63%	15/07/2028	1,133,438	0.16
3,305,000	Avient Corp**	5.75%	15/05/2025	3,298,958	0.47
400,000	Axalta Coating Systems LLC**	3.38%	15/02/2029	358,519	0.05
1,420,000	Axalta Coating Systems LLC/Axalta Coating Systems Dutch Holding B BV**	4.75%	15/06/2027	1,382,008	0.20
1,850,000	Bath & Body Works Inc*	5.25%	01/02/2028	1,797,407	0.26
1,020,000	Bath & Body Works Inc*	7.50%	15/06/2029	1,054,350	0.15
1,155,000	Bausch & Lomb Corp**	8.38%	01/10/2028	1,183,875	0.17
585,000	Bausch Health Cos Inc**	4.88%	01/06/2028	438,484	0.06
3,385,000	Bausch Health Cos Inc**	5.50%	01/11/2025	3,156,360	0.45
655,000	Bausch Health Cos Inc**	6.13%	01/02/2027	546,024	0.08
2,070,000	BCPE Empire Holdings Inc**	7.63%	01/05/2027	2,007,801	0.29
785,000	Beacon Roofing Supply Inc**	4.13%	15/05/2029	716,142	0.10
490,000	Beacon Roofing Supply Inc**	4.50%	15/11/2026	476,891	0.07
1,405,000	Beazer Homes USA Inc**	7.25%	15/10/2029	1,408,361	0.20
4,775,000	Benteler International AG**	10.50%	15/05/2028	5,132,605	0.74
2,965,000	Berry Global Inc**	5.63%	15/07/2027	2,919,606	0.42
3,585,000	Blackstone Mortgage Trust Inc**	3.75%	15/01/2027	3,234,920	0.46
1,590,000	Blue Racer Midstream LLC/Blue Racer Finance Corp**	6.63%	15/07/2026	1,592,027	0.23
535,000	Blue Racer Midstream LLC/Blue Racer Finance Corp**	7.00%	15/07/2029	545,173	0.08
3,620,000	Bombardier Inc**	6.00%	15/02/2028	3,582,447	0.51
700,000	Bombardier Inc**	7.50%	01/02/2029	726,127	0.10
2,317,012	Borr IHC Ltd/Borr Finance LLC**	10.00%	15/11/2028	2,428,518	0.35
1,915,000	BroadStreet Partners Inc**	5.88%	15/04/2029	1,788,559	0.26
1,605,000	Buckeye Partners LP**	4.13%	01/12/2027	1,501,012	0.22
555,000	Buckeye Partners LP**	4.50%	01/03/2028	521,992	0.07
860,000	Cablevision Lightpath LLC**	3.88%	15/09/2027	761,360	0.11
1,890,000	Calderys Financing LLC**	11.25%	01/06/2028	2,001,612	0.29
2,475,000	Camelot Return Merger Sub Inc**	8.75%	01/08/2028	2,429,278	0.35
1,785,000	Carpenter Technology Corp*	6.38%	15/07/2028	1,791,211	0.26
2,005,000	CCO Holdings LLC/CCO Holdings Capital Corp**	5.00%	01/02/2028	1,876,132	0.27
4,910,000	CCO Holdings LLC/CCO Holdings Capital Corp**	5.13%	01/05/2027	4,718,294	0.68
795,000	CCO Holdings LLC/CCO Holdings Capital Corp**	5.38%	01/06/2029	723,998	0.10

## Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 89.91% (31 December 2023: 89.20%) (continued)</b>					
<b>United States Dollar (continued)</b>					
5,295,000	Cedar Fair LP/Canada's Wonderland Co/Magnum Management Corp/Millennium Op**	6.50%	01/10/2028	5,326,849	0.76
2,075,000	Central Parent Inc/CDK Global Inc**	7.25%	15/06/2029	2,066,365	0.30
4,085,000	Champions Financing Inc**	8.75%	15/02/2029	4,192,248	0.60
2,460,000	Chesapeake Energy Corp**	6.75%	15/04/2029	2,466,844	0.35
2,830,000	CHS/Community Health Systems Inc**	5.63%	15/03/2027	2,637,877	0.38
835,000	CHS/Community Health Systems Inc**	6.00%	15/01/2029	737,636	0.11
820,000	CHS/Community Health Systems Inc**	8.00%	15/12/2027	813,818	0.12
285,000	Civitas Resources Inc**	5.00%	15/10/2026	277,712	0.04
5,950,000	Civitas Resources Inc**	8.38%	01/07/2028	6,242,020	0.90
3,040,000	Clear Channel Outdoor Holdings Inc**	5.13%	15/08/2027	2,906,073	0.42
1,715,000	Clear Channel Outdoor Holdings Inc**	9.00%	15/09/2028	1,797,150	0.26
4,045,000	Cloud Software Group Inc**	6.50%	31/03/2029	3,887,487	0.56
3,390,000	Comstock Resources Inc**	6.75%	01/03/2029	3,263,242	0.47
1,295,000	Comstock Resources Inc 144A**	6.75%	01/03/2029	1,256,000	0.18
3,250,000	Constellium SE**	5.63%	15/06/2028	3,183,928	0.46
1,070,000	Constellium SE**	5.88%	15/02/2026	1,066,336	0.15
1,535,000	Coty Inc**	5.00%	15/04/2026	1,515,936	0.22
1,115,000	Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC**	4.75%	15/01/2029	1,060,556	0.15
770,000	Crocs Inc**	4.25%	15/03/2029	702,634	0.10
4,560,000	Cushman & Wakefield US Borrower LLC**	6.75%	15/05/2028	4,530,645	0.65
685,000	Dana Inc*	5.38%	15/11/2027	670,303	0.10
710,000	Dana Inc*	5.63%	15/06/2028	689,558	0.10
3,195,000	Dealer Tire LLC/DT Issuer LLC**	8.00%	01/02/2028	3,088,670	0.44
765,000	DT Midstream Inc**	4.13%	15/06/2029	707,358	0.10
1,735,000	Edgewell Personal Care Co**	5.50%	01/06/2028	1,694,227	0.24
1,120,000	Encompass Health Corp*	4.50%	01/02/2028	1,066,318	0.15
1,265,000	Energizer Holdings Inc**	4.75%	15/06/2028	1,185,437	0.17
690,000	Energizer Holdings Inc**	6.50%	31/12/2027	689,828	0.10
3,955,000	EnerSys**	4.38%	15/12/2027	3,748,407	0.54
1,020,000	Enviri Corp**	5.75%	31/07/2027	970,534	0.14
755,000	EQM Midstream Partners LP**	4.50%	15/01/2029	713,068	0.10
1,495,000	EQM Midstream Partners LP**	6.00%	01/07/2025	1,496,290	0.21
980,000	EQM Midstream Partners LP**	6.38%	01/04/2029	990,522	0.14
800,000	EQM Midstream Partners LP**	7.50%	01/06/2027	817,565	0.12
3,610,000	EquipmentShare.com Inc**	9.00%	15/05/2028	3,729,939	0.54
1,420,000	Esab Corp**	6.25%	15/04/2029	1,430,291	0.21
1,375,000	Fortress Intermediate 3 Inc**	7.50%	01/06/2031	1,410,475	0.20
2,910,000	Fortress Transportation & Infrastructure Investors LLC**	5.50%	01/05/2028	2,824,259	0.41

## Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 89.91% (31 December 2023: 89.20%) (continued)</b>					
<b>United States Dollar (continued)</b>					
2,655,000	Frontier Communications Holdings LLC**	5.00%	01/05/2028	2,503,982	0.36
3,815,000	Frontier Communications Holdings LLC**	5.88%	15/10/2027	3,728,338	0.54
2,015,000	Gap Inc**	3.63%	01/10/2029	1,746,252	0.25
4,605,000	Gen Digital Inc**	6.75%	30/09/2027	4,667,430	0.67
3,760,000	Genesis Energy LP/Genesis Energy Finance Corp*	8.00%	15/01/2027	3,847,736	0.55
1,320,000	Genesis Energy LP/Genesis Energy Finance Corp*	8.25%	15/01/2029	1,363,777	0.20
1,540,000	GGAM Finance Ltd**	6.88%	15/04/2029	1,570,800	0.23
2,315,000	Global Infrastructure Solutions Inc**	5.63%	01/06/2029	2,188,937	0.31
2,535,000	Go Daddy Operating Co LLC/GD Finance Co Inc**	5.25%	01/12/2027	2,483,964	0.36
1,425,000	Goodyear Tire & Rubber Co**	4.88%	15/03/2027	1,378,437	0.20
2,885,000	Goodyear Tire & Rubber Co**	5.00%	15/07/2029	2,688,164	0.39
1,015,000	GTCR AP Finance Inc**	8.00%	15/05/2027	1,018,077	0.15
1,940,000	GYP Holdings III Corp**	4.63%	01/05/2029	1,797,744	0.26
2,020,000	H&E Equipment Services Inc**	3.88%	15/12/2028	1,824,915	0.26
3,145,000	Harvest Midstream I LP**	7.50%	01/09/2028	3,197,990	0.46
1,995,000	Herc Holdings Inc**	5.50%	15/07/2027	1,965,336	0.28
1,050,000	Herc Holdings Inc**	6.63%	15/06/2029	1,065,485	0.15
4,795,000	Hilcorp Energy I LP/Hilcorp Finance Co**	6.25%	01/11/2028	4,739,377	0.68
3,285,000	Hillenbrand Inc*	6.25%	15/02/2029	3,304,851	0.47
1,880,000	HUB International Ltd**	5.63%	01/12/2029	1,779,703	0.26
1,515,000	Hudbay Minerals Inc**	4.50%	01/04/2026	1,483,398	0.21
2,160,000	Hudbay Minerals Inc**	6.13%	01/04/2029	2,151,397	0.31
1,950,000	IHO Verwaltungs GmbH**	4.75%	15/09/2026	1,891,237	0.27
2,355,000	IHO Verwaltungs GmbH**	6.00%	15/05/2027	2,319,843	0.33
720,000	IHO Verwaltungs GmbH**	6.38%	15/05/2029	712,347	0.10
676,000	Iliad Holding SASU**	6.50%	15/10/2026	673,607	0.10
3,215,000	Iliad Holding SASU**	7.00%	15/10/2028	3,190,820	0.46
510,000	Illuminate Buyer LLC/Illuminate Holdings IV Inc**	9.00%	01/07/2028	514,600	0.07
2,275,000	Imola Merger Corp**	4.75%	15/05/2029	2,128,642	0.31
2,245,000	INEOS Finance Plc*	6.75%	15/05/2028	2,252,096	0.32
1,715,000	INEOS Finance Plc**	7.50%	15/04/2029	1,734,827	0.25
2,390,000	INEOS Quattro Finance 2 Plc**	9.63%	15/03/2029	2,541,473	0.36
2,335,000	Iron Mountain Inc**	4.88%	15/09/2027	2,266,052	0.33
1,070,000	Iron Mountain Inc**	5.25%	15/03/2028	1,036,230	0.15
3,020,000	Jaguar Land Rover Automotive Plc*	4.50%	01/10/2027	2,867,677	0.41
1,430,000	Jaguar Land Rover Automotive Plc*	5.88%	15/01/2028	1,403,256	0.20
3,285,000	JELD-WEN Inc**	4.88%	15/12/2027	3,106,235	0.45
3,635,000	JPMorgan Chase & Co**	4.60%	29/12/2049	3,593,425	0.52

## Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 89.91% (31 December 2023: 89.20%) (continued)</b>					
<b>United States Dollar (continued)</b>					
2,260,000	Kaiser Aluminum Corp**	4.63%	01/03/2028	2,117,233	0.30
2,615,000	Kinetik Holdings LP**	6.63%	15/12/2028	2,658,521	0.38
1,155,000	LCM Investments Holdings II LLC**	4.88%	01/05/2029	1,081,294	0.16
1,605,000	Leeward Renewable Energy Operations LLC**	4.25%	01/07/2029	1,435,887	0.21
3,475,000	Legacy LifePoint Health LLC**	4.38%	15/02/2027	3,322,387	0.48
445,000	Level 3 Financing Inc**	10.50%	15/04/2029	446,113	0.06
953,053	Level 3 Financing Inc**	11.00%	15/11/2029	976,453	0.14
1,665,000	LifePoint Health Inc**	5.38%	15/01/2029	1,464,835	0.21
1,105,000	Lindblad Expeditions Holdings Inc**	9.00%	15/05/2028	1,136,915	0.16
2,385,000	Lindblad Expeditions LLC**	6.75%	15/02/2027	2,356,973	0.34
3,200,000	Live Nation Entertainment Inc**	4.75%	15/10/2027	3,069,057	0.44
1,955,000	Live Nation Entertainment Inc**	5.63%	15/03/2026	1,929,588	0.28
1,400,000	Live Nation Entertainment Inc**	6.50%	15/05/2027	1,409,262	0.20
1,095,000	Macy's Retail Holdings LLC**	5.88%	01/04/2029	1,063,658	0.15
2,425,000	Madison IAQ LLC**	4.13%	30/06/2028	2,263,696	0.32
750,000	Madison IAQ LLC**	5.88%	30/06/2029	698,512	0.10
3,390,000	Manitowoc Co Inc**	9.00%	01/04/2026	3,393,528	0.49
1,805,000	Match Group Holdings II LLC**	4.63%	01/06/2028	1,690,972	0.24
1,825,000	Mattamy Group Corp**	5.25%	15/12/2027	1,774,751	0.25
6,775,000	Mauser Packaging Solutions Holding Co**	7.88%	15/04/2027	6,918,909	0.99
1,105,000	Mauser Packaging Solutions Holding Co**	9.25%	15/04/2027	1,107,069	0.16
2,870,000	McGraw-Hill Education Inc**	5.75%	01/08/2028	2,770,214	0.40
2,925,000	Medline Borrower LP**	3.88%	01/04/2029	2,695,869	0.39
4,930,000	Medline Borrower LP**	5.25%	01/10/2029	4,708,652	0.68
640,000	Medline Borrower LP/Medline Co-Issuer Inc**	6.25%	01/04/2029	648,044	0.09
1,165,000	Midcontinent Communications/Midcontinent Finance Corp**	5.38%	15/08/2027	1,119,594	0.16
5,255,000	Molina Healthcare Inc**	4.38%	15/06/2028	4,950,871	0.71
2,275,000	Motion Bondco DAC**	6.63%	15/11/2027	2,206,330	0.32
920,000	MPT Operating Partnership LP/MPT Finance Corp*	5.00%	15/10/2027	760,682	0.11
1,130,000	MPT Operating Partnership LP/MPT Finance Corp*	5.25%	01/08/2026	1,027,845	0.15
1,405,000	Nabors Industries Inc**	7.38%	15/05/2027	1,430,249	0.21
2,990,000	NCL Corp Ltd**	8.13%	15/01/2029	3,135,067	0.45
2,325,000	NCL Corp Ltd**	8.38%	01/02/2028	2,431,371	0.35
2,440,000	Necessity Retail REIT Inc/American Finance Operating Partner LP**	4.50%	30/09/2028	2,149,271	0.31
2,570,000	Neptune Bidco US Inc**	9.29%	15/04/2029	2,469,050	0.35
2,230,000	New Fortress Energy Inc**	6.50%	30/09/2026	2,053,378	0.29
2,540,000	Newell Brands Inc**	5.70%	01/04/2026	2,511,002	0.36
1,325,000	NGL Energy Operating LLC/NGL Energy Finance Corp**	8.13%	15/02/2029	1,351,071	0.19



## Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 89.91% (31 December 2023: 89.20%) (continued)</b>					
<b>United States Dollar (continued)</b>					
870,000	Northriver Midstream Finance LP**	6.75%	15/07/2032	872,066	0.13
1,600,000	NOVA Chemicals Corp**	5.25%	01/06/2027	1,532,304	0.22
695,000	NOVA Chemicals Corp**	8.50%	15/11/2028	738,353	0.11
1,990,000	Olympus Water US Holding Corp**	4.25%	01/10/2028	1,812,732	0.26
4,670,000	Olympus Water US Holding Corp**	7.13%	01/10/2027	4,693,178	0.67
1,675,000	Olympus Water US Holding Corp**	9.75%	15/11/2028	1,774,195	0.25
510,000	OneMain Finance Corp*	3.50%	15/01/2027	478,276	0.07
900,000	OneMain Finance Corp*	3.88%	15/09/2028	807,793	0.12
955,000	OneMain Finance Corp*	6.63%	15/01/2028	959,332	0.14
2,485,000	OneMain Finance Corp**	7.13%	15/03/2026	2,527,103	0.36
700,000	OneMain Finance Corp*	9.00%	15/01/2029	739,177	0.11
4,070,000	Open Text Corp**	3.88%	15/02/2028	3,771,260	0.54
1,585,000	Outfront Media Capital LLC/Outfront Media Capital Corp**	4.25%	15/01/2029	1,446,914	0.21
3,270,000	Pactiv Evergreen Group Issuer Inc/Pactiv Evergreen Group Issuer LLC**	4.00%	15/10/2027	3,065,850	0.44
760,000	Pactiv Evergreen Group Issuer LLC/Pactiv Evergreen Group Issuer Inc**	4.38%	15/10/2028	710,326	0.10
1,615,000	Paramount Global**	3.38%	15/02/2028	1,444,518	0.21
10,000	Paramount Global**	6.25%	28/02/2057	8,162	0.00
10,000	Paramount Global**	6.38%	30/03/2062	8,841	0.00
1,130,000	Park Intermediate Holdings LLC/PK Domestic Property LLC /PK Finance Co-Issuer**	4.88%	15/05/2029	1,060,716	0.15
1,005,000	Park Intermediate Holdings LLC/PK Domestic Property LLC /PK Finance Co-Issuer**	7.00%	01/02/2030	1,017,819	0.15
2,870,000	Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer**	5.88%	01/10/2028	2,830,839	0.41
3,040,000	Performance Food Group Inc**	5.50%	15/10/2027	2,976,021	0.43
865,000	Permian Resources Operating LLC**	5.38%	15/01/2026	856,777	0.12
1,085,000	Permian Resources Operating LLC**	5.88%	01/07/2029	1,069,065	0.15
2,300,000	Permian Resources Operating LLC**	7.75%	15/02/2026	2,320,707	0.33
4,360,000	PetSmart Inc/PetSmart Finance Corp**	4.75%	15/02/2028	4,054,959	0.58
935,000	PetSmart Inc/PetSmart Finance Corp**	7.75%	15/02/2029	911,460	0.13
1,435,000	Prime Security Services Borrower LLC/Prime Finance Inc**	3.38%	31/08/2027	1,328,961	0.19
1,070,000	Prime Security Services Borrower LLC/Prime Finance Inc**	5.75%	15/04/2026	1,062,764	0.15
4,650,000	Prime Security Services Borrower LLC/Prime Finance Inc**	6.25%	15/01/2028	4,586,843	0.66
2,810,000	Resideo Funding Inc**	4.00%	01/09/2029	2,481,704	0.36
765,000	RHP Hotel Properties LP/RHP Finance Corp**	4.50%	15/02/2029	718,040	0.10
1,790,000	RHP Hotel Properties LP/RHP Finance Corp**	4.75%	15/10/2027	1,725,430	0.25
2,895,000	RHP Hotel Properties LP/RHP Finance Corp**	7.25%	15/07/2028	2,995,894	0.43
1,880,000	Ritchie Bros Holdings Inc**	6.75%	15/03/2028	1,916,269	0.28
4,810,000	RLJ Lodging Trust LP**	3.75%	01/07/2026	4,577,884	0.66
1,125,000	Rockies Express Pipeline LLC**	4.95%	15/07/2029	1,059,966	0.15
1,330,000	Royal Caribbean Cruises Ltd**	4.25%	01/07/2026	1,288,101	0.18

## Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 89.91% (31 December 2023: 89.20%) (continued)</b>					
<b>United States Dollar (continued)</b>					
2,185,000	Royal Caribbean Cruises Ltd**	5.50%	01/04/2028	2,158,613	0.31
1,655,000	Royal Caribbean Cruises Ltd**	9.25%	15/01/2029	1,767,993	0.25
2,755,000	SCIL IV LLC/SCIL USA Holdings LLC**	5.38%	01/11/2026	2,666,916	0.38
2,280,000	SeaWorld Parks & Entertainment Inc**	5.25%	15/08/2029	2,155,908	0.31
3,700,000	Select Medical Corp**	6.25%	15/08/2026	3,721,260	0.53
3,340,000	Service Properties Trust**	5.50%	15/12/2027	3,105,747	0.45
1,510,000	Shea Homes LP/Shea Homes Funding Corp**	4.75%	15/02/2028	1,428,957	0.21
1,530,000	Shea Homes LP/Shea Homes Funding Corp**	4.75%	01/04/2029	1,428,543	0.21
2,330,000	Sirius XM Radio Inc**	4.00%	15/07/2028	2,106,899	0.30
1,030,000	Sirius XM Radio Inc**	5.00%	01/08/2027	986,947	0.14
4,113,000	Six Flags Entertainment Corp**	5.50%	15/04/2027	4,074,012	0.58
1,935,000	SNF Group SACA**	3.13%	15/03/2027	1,781,984	0.26
3,600,000	Solaris Midstream Holdings LLC**	7.63%	01/04/2026	3,615,512	0.52
3,430,000	Standard Industries Inc**	5.00%	15/02/2027	3,337,280	0.48
1,610,000	Starwood Property Trust Inc**	3.63%	15/07/2026	1,516,150	0.22
2,115,000	Starwood Property Trust Inc**	4.38%	15/01/2027	2,004,601	0.29
1,350,000	Starwood Property Trust Inc**	7.25%	01/04/2029	1,366,162	0.20
930,000	Summer BC Bidco B LLC**	5.50%	31/10/2026	908,972	0.13
735,000	Summit Materials LLC/Summit Materials Finance Corp**	5.25%	15/01/2029	709,354	0.10
940,000	Sunoco LP**	7.00%	01/05/2029	964,058	0.14
1,830,000	Sunrise HoldCo IV BV**	5.50%	15/01/2028	1,771,996	0.25
2,610,000	Surgery Center Holdings Inc**	7.25%	15/04/2032	2,639,715	0.38
3,270,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	5.50%	15/01/2028	3,131,232	0.45
3,090,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	6.00%	01/03/2027	3,048,070	0.44
925,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp**	7.38%	15/02/2029	930,219	0.13
1,125,000	Taylor Morrison Communities Inc**	5.88%	15/06/2027	1,120,950	0.16
1,712,687	Team Health Holdings Inc**	13.50%	30/06/2028	1,903,223	0.27
1,705,000	Tempo Acquisition LLC/Tempo Acquisition Finance Corp**	5.75%	01/06/2025	1,704,185	0.24
1,530,000	Tenet Healthcare Corp**	4.63%	15/06/2028	1,456,366	0.21
1,660,000	Tenet Healthcare Corp**	5.13%	01/11/2027	1,625,976	0.23
3,115,000	Tenet Healthcare Corp**	6.13%	01/10/2028	3,101,775	0.45
2,420,000	Tenet Healthcare Corp**	6.25%	01/02/2027	2,420,494	0.35
2,250,000	Terex Corp**	5.00%	15/05/2029	2,136,835	0.31
800,000	Thor Industries Inc**	4.00%	15/10/2029	703,227	0.10
1,440,000	TK Elevator Holdco GmbH**	7.63%	15/07/2028	1,430,521	0.21
2,765,000	TK Elevator US Newco Inc**	5.25%	15/07/2027	2,683,408	0.39
1,580,000	TMS International Corp**	6.25%	15/04/2029	1,451,736	0.21
1,710,000	TransAlta Corp*	7.75%	15/11/2029	1,785,673	0.26

## Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 89.91% (31 December 2023: 89.20%) (continued)</b>					
<b>United States Dollar (continued)</b>					
775,000	TransDigm Inc <sup>*</sup>	4.63%	15/01/2029	723,772	0.10
2,650,000	TransDigm Inc <sup>*</sup>	4.88%	01/05/2029	2,484,972	0.36
3,125,000	TransDigm Inc <sup>*</sup>	5.50%	15/11/2027	3,071,308	0.44
3,115,000	TransDigm Inc <sup>**</sup>	6.38%	01/03/2029	3,134,603	0.45
2,330,000	TransDigm Inc <sup>**</sup>	6.75%	15/08/2028	2,361,394	0.34
790,000	TreeHouse Foods Inc <sup>*</sup>	4.00%	01/09/2028	710,333	0.10
2,410,000	Tri Pointe Homes Inc <sup>*</sup>	5.25%	01/06/2027	2,353,571	0.34
5,685,000	Trivium Packaging Finance BV <sup>*</sup>	5.50%	15/08/2026	5,576,200	0.80
3,085,000	TTM Technologies Inc <sup>**</sup>	4.00%	01/03/2029	2,834,421	0.41
720,000	Uber Technologies Inc <sup>**</sup>	6.25%	15/01/2028	721,494	0.10
3,035,000	United Airlines Inc <sup>**</sup>	4.38%	15/04/2026	2,935,353	0.42
2,805,000	Uniti Group LP/Uniti Group Finance Inc/CSL Capital LLC <sup>**</sup>	10.50%	15/02/2028	2,749,888	0.39
1,565,000	US Acute Care Solutions LLC <sup>**</sup>	9.75%	15/05/2029	1,543,150	0.22
1,150,000	US Foods Inc <sup>**</sup>	4.75%	15/02/2029	1,091,718	0.16
3,350,000	US Foods Inc <sup>**</sup>	6.88%	15/09/2028	3,429,288	0.49
2,060,000	Venture Global LNG Inc <sup>**</sup>	8.13%	01/06/2028	2,123,874	0.30
2,810,000	Venture Global LNG Inc <sup>**</sup>	9.50%	01/02/2029	3,078,977	0.44
1,250,000	Viking Cruises Ltd <sup>**</sup>	5.88%	15/09/2027	1,237,849	0.18
690,000	Viking Cruises Ltd <sup>**</sup>	7.00%	15/02/2029	694,197	0.10
780,000	VistaJet Malta Finance Plc/Vista Management Holding Inc <sup>**</sup>	7.88%	01/05/2027	690,239	0.10
225,000	VistaJet Malta Finance Plc/Vista Management Holding Inc <sup>**</sup>	9.50%	01/06/2028	197,542	0.03
4,345,000	VM Consolidated Inc <sup>**</sup>	5.50%	15/04/2029	4,148,112	0.60
4,860,000	VOC Escrow Ltd <sup>**</sup>	5.00%	15/02/2028	4,714,253	0.68
745,000	Walgreens Boots Alliance Inc <sup>**</sup>	3.45%	01/06/2026	701,338	0.10
2,355,000	WESCO Distribution Inc <sup>**</sup>	6.38%	15/03/2029	2,366,452	0.34
1,120,000	White Cap Buyer LLC <sup>**</sup>	6.88%	15/10/2028	1,081,788	0.16
1,895,000	White Cap Buyer LLC 144A <sup>**</sup>	6.88%	15/10/2028	1,830,269	0.26
615,000	William Carter Co <sup>**</sup>	5.63%	15/03/2027	607,055	0.09
2,900,000	Williams Scotsman Inc <sup>**</sup>	4.63%	15/08/2028	2,744,771	0.39
560,000	Williams Scotsman Inc <sup>**</sup>	6.63%	15/06/2029	564,921	0.08
3,765,000	WR Grace Holdings LLC <sup>**</sup>	4.88%	15/06/2027	3,635,415	0.52
1,165,000	WR Grace Holdings LLC <sup>**</sup>	5.63%	15/08/2029	1,075,004	0.15
4,190,000	Wyndham Hotels & Resorts Inc <sup>**</sup>	4.38%	15/08/2028	3,909,014	0.56
4,520,000	XHR LP <sup>**</sup>	6.38%	15/08/2025	4,518,720	0.65
665,000	XPO Inc <sup>**</sup>	6.25%	01/06/2028	668,242	0.10
1,575,000	Zayo Group Holdings Inc <sup>**</sup>	4.00%	01/03/2027	1,261,568	0.18
2,655,000	ZF North America Capital Inc <sup>**</sup>	4.75%	29/04/2025	2,623,478	0.38
1,860,000	ZF North America Capital Inc <sup>**</sup>	6.88%	14/04/2028	1,897,583	0.27

## Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 89.91% (31 December 2023: 89.20%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,995,000	Ziff Davis Inc**	4.63%	15/10/2030	1,805,756	0.26
795,000	ZoomInfo Technologies LLC/ZoomInfo Finance Corp**	3.88%	01/02/2029	722,735	0.10
<b>Total Corporate Bonds</b>				<b>626,519,656</b>	<b>89.91</b>
<b>Term Loans 6.49% (31 December 2023: 1.80%)</b>					
<b>United States Dollar</b>					
352,889	AAdvantage Loyalty IP Ltd	10.34%	20/04/2028	365,020	0.05
686,992	AppLovin Corp	7.84%	25/10/2028	689,310	0.10
1,830,612	Ascend Learning LLC	8.94%	11/12/2028	1,831,097	0.26
4,352,792	athenahealth Group Inc	8.59%	15/02/2029	4,343,956	0.62
1,930,082	Aveanna Healthcare LLC	9.20%	17/07/2028	1,852,888	0.27
405,000	Cornerstone Building Brands Inc	9.83%	15/05/2031	403,313	0.06
2,135,000	Cotiviti Inc	15.25%	01/05/2031	2,127,442	0.31
3,485,140	CQP Holdco LP	8.35%	31/12/2030	3,490,420	0.50
2,311,824	Engineered Machinery Holdings Inc	11.60%	21/05/2029	2,310,391	0.33
1,820,850	Focus Financial Partners LLC	8.09%	30/06/2028	1,821,114	0.26
750,000	Gates Corp	7.59%	04/06/2031	752,066	0.11
689,572	Gen Digital Inc	7.09%	12/09/2029	688,031	0.10
206,296	GYP Holdings III Corp	7.59%	12/05/2030	207,199	0.03
1,845,678	Ineos Quattro Holdings UK Ltd	9.19%	14/03/2030	1,845,688	0.26
557,404	Ingram Micro Inc	8.60%	30/06/2028	560,453	0.08
1,472,600	ITT Holdings LLC	8.44%	11/10/2030	1,475,818	0.21
1,055,000	Johnstone Supply LLC	8.33%	09/06/2031	1,057,638	0.15
1,109,282	Madison IAQ LLC	8.09%	21/06/2028	1,111,684	0.16
1,585,623	McGraw-Hill Education Inc	10.20%	28/07/2028	1,590,356	0.23
2,340,427	Medline Borrower LP	8.09%	23/10/2028	2,347,741	0.34
615,820	MKS Instruments Inc	7.83%	17/08/2029	617,230	0.09
22,719	National Mentor Holdings Inc	9.18%	02/03/2028	21,500	0.00
788,165	National Mentor Holdings Inc	9.19%	02/03/2028	745,900	0.11
1,558,217	Nautilus Power LLC	10.85%	16/11/2026	1,432,305	0.21
2,004,937	Neptune BidCo US Inc	10.41%	11/04/2029	1,892,159	0.27
2,173,880	Parexel International Inc	8.71%	15/11/2028	2,181,011	0.31
1,077,279	Petco Health and Wellness Co Inc	8.85%	03/03/2028	996,106	0.14
3,715,688	Star Parent Inc	9.08%	27/09/2030	3,717,155	0.53
180,556	TransDigm Inc	8.08%	24/08/2028	181,087	0.03
772,552	Weber-Stephen Products LLC	8.71%	30/10/2027	720,509	0.10
1,845,281	White Cap Supply Holdings LLC	8.59%	19/10/2029	1,850,530	0.27
<b>Total Term Loans †</b>				<b>45,227,117</b>	<b>6.49</b>

## Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Repurchase Agreements 1.87% (31 December 2023: 0.00%)</b>					
<b>United States Dollar</b>					
13,000,000	State Street Bank and Trust Co, repurchase value US\$ 13,005,731 <sup>^</sup>	5.29%	01/07/2024	13,000,000	1.87
<b>Total Repurchase Agreements <sup>†</sup></b>				<b>13,000,000</b>	<b>1.87</b>
Number of Shares	Security Description			Fair Value US\$	% of Net Assets
<b>Investment Funds 0.00% (31 December 2023: 0.03%)</b>					
<b>Pound Sterling</b>					
34,770	NB Global Monthly Income Fund Ltd			24,613	0.00
<b>Total Investment Funds <sup>‡</sup></b>				<b>24,613</b>	<b>0.00</b>
<b>Total Investments</b>				<b>684,771,386</b>	<b>98.27</b>

<sup>^</sup> Collateralised by US Treasury Notes/Bonds valued at US\$ 13,260,022 in total.

**Forward Currency Contracts 0.23% (31 December 2023: 2.05%)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 6,252	US\$ 4,068	18/07/2024	Goldman Sachs International	1	109	0.00
AUD 13,029	US\$ 8,660	18/07/2024	UBS AG	1	45	0.00
AUD 1,215,936	US\$ 790,945	18/07/2024	Westpac Banking Corp	8	21,462	0.00
<i>CHF Hedged Classes</i>						
CHF 1,501,959	US\$ 1,662,291	18/07/2024	UBS AG	3	12,442	0.00
CHF 4,645	US\$ 5,156	18/07/2024	Westpac Banking Corp	1	23	0.00
<i>CNY Hedged Classes</i>						
US\$ 73,412	CNY 530,908	18/07/2024	Goldman Sachs International	2	594	0.00
US\$ 7,140	CNY 51,716	18/07/2024	Westpac Banking Corp	6	47	0.00
<i>EUR Hedged Classes</i>						
€ 164,244,651	US\$ 175,698,170	18/07/2024	UBS AG	2	465,542	0.07
€ 498,093	US\$ 531,754	18/07/2024	Westpac Banking Corp	15	2,485	0.00
US\$ 690,823	€ 636,147	18/07/2024	UBS AG	1	8,511	0.00
US\$ 3,067,506	€ 2,831,179	18/07/2024	Westpac Banking Corp	50	30,872	0.01
<i>GBP Hedged Classes</i>						
£ 396,978	US\$ 496,476	18/07/2024	Goldman Sachs International	1	5,393	0.00
£ 61,971,260	US\$ 77,438,977	18/07/2024	UBS AG	2	906,485	0.13
£ 329,248	US\$ 410,157	18/07/2024	Westpac Banking Corp	22	6,085	0.00
US\$ 1,479,880	£ 1,166,484	18/07/2024	Westpac Banking Corp	9	5,185	0.00

## Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 0.23% (31 December 2023: 2.05%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>HKD Hedged Classes</i>						
HKD 413,860	US\$ 53,010	18/07/2024	Goldman Sachs International	1	26	0.00
HKD 413,860	US\$ 53,008	18/07/2024	UBS AG	1	27	0.00
HKD 13,605	US\$ 1,743	18/07/2024	Westpac Banking Corp	2	1	0.00
US\$ 617	HKD 4,809	18/07/2024	UBS AG	1	0	0.00
<i>JPY Hedged Classes</i>						
US\$ 1,426,125	¥ 216,321,751	18/07/2024	Goldman Sachs International	2	77,989	0.01
US\$ 35,897	¥ 5,448,001	18/07/2024	UBS AG	2	1,945	0.00
US\$ 2,726,003	¥ 421,475,322	18/07/2024	Westpac Banking Corp	3	99,332	0.01
<i>SGD Hedged Classes</i>						
SGD 21,161	US\$ 15,597	18/07/2024	Goldman Sachs International	1	30	0.00
SGD 4,437,709	US\$ 3,276,300	18/07/2024	Westpac Banking Corp	11	726	0.00
US\$ 16,186	SGD 21,871	18/07/2024	Goldman Sachs International	1	35	0.00
US\$ 17,913	SGD 24,123	18/07/2024	UBS AG	1	99	0.00
US\$ 192,231	SGD 258,358	18/07/2024	Westpac Banking Corp	13	1,444	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>1,646,934</b>	<b>0.23</b>
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Financial Assets at Fair Value through Profit or Loss</b>					<b>686,418,320</b>	<b>98.50</b>

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (0.92%) (31 December 2023: (0.42%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
US\$ 2,933,110	£ 2,336,080	18/07/2024	UBS AG	1	(20,215)	(0.00)
<i>AUD Hedged Classes</i>						
AUD 3,000	US\$ 2,006	18/07/2024	Westpac Banking Corp	1	(1)	(0.00)
US\$ 16,996	AUD 25,834	18/07/2024	Goldman Sachs International	4	(264)	(0.00)
US\$ 486,333	AUD 730,743	18/07/2024	Westpac Banking Corp	7	(1,900)	(0.00)
<i>CHF Hedged Classes</i>						
CHF 3,932	US\$ 4,429	18/07/2024	UBS AG	1	(45)	(0.00)
US\$ 905,519	CHF 818,155	18/07/2024	UBS AG	3	(6,750)	(0.00)
US\$ 7,911	CHF 7,136	18/07/2024	Westpac Banking Corp	2	(46)	(0.00)
<i>CNY Hedged Classes</i>						
CNY 2,587,100	US\$ 357,736	18/07/2024	Goldman Sachs International	2	(2,893)	(0.00)
CNY 18,000	US\$ 2,500	18/07/2024	Westpac Banking Corp	1	(31)	(0.00)
<i>EUR Hedged Classes</i>						
€ 1,412,456	US\$ 1,519,048	18/07/2024	Goldman Sachs International	2	(4,091)	(0.00)

## Short Duration High Yield SDG Engagement - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (0.92%) (31 December 2023: (0.42%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes (continued)</i>						
€ 3,811,184	US\$ 4,131,874	18/07/2024	Westpac Banking Corp	27	(44,119)	(0.01)
US\$ 55,519,110	€ 51,901,514	18/07/2024	UBS AG	3	(148,842)	(0.02)
US\$ 5,206,443	€ 4,863,924	18/07/2024	Westpac Banking Corp	12	(10,450)	(0.00)
<i>GBP Hedged Classes</i>						
£ 324,380	US\$ 414,618	18/07/2024	Goldman Sachs International	1	(4,529)	(0.00)
£ 1,545,428	US\$ 1,958,255	18/07/2024	Westpac Banking Corp	22	(4,491)	(0.00)
US\$ 397,413	£ 319,400	18/07/2024	Goldman Sachs International	1	(6,379)	(0.00)
US\$ 5,443,061	£ 4,355,860	18/07/2024	UBS AG	2	(63,715)	(0.01)
US\$ 377,535	£ 302,982	18/07/2024	Westpac Banking Corp	8	(5,502)	(0.00)
<i>HKD Hedged Classes</i>						
HKD 5,459	US\$ 700	18/07/2024	UBS AG	1	(0)	(0.00)
US\$ 565	HKD 4,415	18/07/2024	UBS AG	1	(1)	(0.00)
US\$ 1,978	HKD 15,450	18/07/2024	Westpac Banking Corp	3	(1)	(0.00)
<i>JPY Hedged Classes</i>						
¥ 16,616,044,288	US\$ 109,465,443	18/07/2024	UBS AG	4	(5,912,773)	(0.85)
¥ 686,021,460	US\$ 4,475,288	18/07/2024	Westpac Banking Corp	6	(199,941)	(0.03)
<i>SGD Hedged Classes</i>						
SGD 763,443	US\$ 566,058	18/07/2024	Westpac Banking Corp	25	(2,291)	(0.00)
US\$ 14,450	SGD 19,582	18/07/2024	Goldman Sachs International	1	(11)	(0.00)
US\$ 386,417	SGD 523,446	18/07/2024	Westpac Banking Corp	6	(121)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(6,439,402)</b>	<b>(0.92)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(6,439,402)</b>	<b>(0.92)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>679,978,918</b>	<b>97.58</b>
<b>Other Net Assets</b>	<b>16,861,078</b>	<b>2.42</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>696,839,996</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	54,397,902	7.62
** Transferable securities and/or money market instruments dealt in on a regulated market	572,121,754	80.18
† Other transferable securities and/or money market instruments	58,227,117	8.16
µ Investment funds	24,613	0.00
∞ Financial derivative instruments that are traded OTC	(4,792,468)	(0.67)
<b>Total Investments</b>	<b>679,978,918</b>	<b>95.29</b>

## Strategic Income - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description			Fair Value US\$	% of Net Assets
<b>Treasury Bills 4.44% (31 December 2023: 10.95%)</b>					
<b>United States Dollar</b>					
51,840,000	United States Treasury Bill	0.00%	08/08/2024	51,553,541	1.72
82,600,000	United States Treasury Bill	0.00%	10/10/2024	81,397,275	2.72
<b>Total Treasury Bills **</b>				<b>132,950,816</b>	<b>4.44</b>
<b>Agency Bonds 0.03% (31 December 2023: 0.04%)</b>					
<b>United States Dollar</b>					
690,000	Federal National Mortgage Association	5.63%	15/07/2037	757,407	0.03
<b>Total Agency Bonds **</b>				<b>757,407</b>	<b>0.03</b>
<b>Asset Backed Securities 23.05% (31 December 2023: 10.45%)</b>					
<b>Euro</b>					
4,000,000	Auto ABS Italian Stella Loans 2024-1 Srl Class B	4.84%	29/12/2036	4,296,768	0.14
6,700,000	Miltonia Mortgage Finance Srl Series 1 Class B	5.09%	28/04/2062	7,037,326	0.24
1,900,000	Quarzo Srl Series 2024-1 Class C	6.00%	15/06/2041	2,048,522	0.07
<b>Total Euro</b>				<b>13,382,616</b>	<b>0.45</b>
<b>Pound Sterling</b>					
6,807,000	Vantage Data Centers Jersey Borrower Spv Ltd Series 2024-1A Class A2	6.17%	28/05/2039	8,661,950	0.29
<b>Total Pound Sterling</b>				<b>8,661,950</b>	<b>0.29</b>
<b>United States Dollar</b>					
4,650,000	1211 Avenue of the Americas Trust 2015-1211 Class A1A2	3.90%	10/08/2035	4,488,427	0.15
2,684,000	1211 Avenue of the Americas Trust 2015-1211 Class C	4.28%	10/08/2035	2,547,800	0.09
2,000,000	1988 CLO 5 Ltd Series 2024-5X Class D1	8.63%	15/07/2037	2,007,500	0.07
1,000,000	1988 CLO 5 Ltd Series 2024-5X Class E	11.63%	15/07/2037	1,000,000	0.03
2,000,000	AGL CLO 9 Ltd Series 2020-9X Class DR	8.87%	20/04/2037	2,015,930	0.07
1,799,500	Avis Budget Rental Car Funding AESOP LLC Class B	3.55%	22/09/2025	1,793,539	0.06
2,000,000	Bain Capital CLO 2024-1 Ltd Series 2024-1X Class E	12.12%	16/04/2037	2,047,823	0.07
7,000,000	Bain Capital Credit CLO 2024-2 Ltd Series 2024-2X Class A1	6.85%	15/07/2037	7,046,900	0.24
1,000,000	Bain Capital Credit CLO 2024-2 Ltd Series 2024-2X Class D1	9.03%	15/07/2037	1,004,358	0.03
1,700,000	Ballyrock CLO 14 Ltd Series 2020-14X Class A1AR	6.68%	20/07/2037	1,700,000	0.06
3,884,128	BANK 2017-BNK4 Class A3	3.36%	15/05/2050	3,702,182	0.12
7,381,000	BANK 2017-BNK9 Class A4	3.54%	15/11/2054	6,938,674	0.23
5,882,500	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 Class A4	3.57%	15/02/2050	5,609,870	0.19
1,080,000	Benchmark 2018-B8 Mortgage Trust Class B	4.73%	15/01/2052	979,603	0.03
3,110,000	BXP Trust 2017-GM Class A	3.38%	13/06/2039	2,892,829	0.10
4,850,000	BXP Trust 2017-GM Class C	3.54%	13/06/2039	4,428,429	0.15
2,000,000	Canyon CLO 2023-2 Ltd Series 2023-2X Class D	8.92%	15/05/2037	2,008,623	0.07
1,500,000	Canyon CLO 2023-2 Ltd Series 2023-2X Class E	11.97%	15/05/2037	1,520,382	0.05
1,224,002	Carlyle Global Market Strategies CLO 2014-5 Ltd Series 2014-5X Class A1RR	6.70%	15/07/2031	1,225,688	0.04



## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Asset Backed Securities 23.05% (31 December 2023: 10.45%) (continued)</b>					
<b>United States Dollar (continued)</b>					
3,412,000	CD 2016-CD2 Mortgage Trust Class A4	3.53%	10/11/2049	3,185,772	0.11
2,003,882	Citigroup Commercial Mortgage Trust 2013-375P Class A	3.25%	10/05/2035	1,944,960	0.06
2,044,000	Citigroup Commercial Mortgage Trust 2013-375P Class C	3.63%	10/05/2035	1,949,645	0.07
12,501,562	Citigroup Commercial Mortgage Trust 2014-GC25 Class XA	1.07%	10/10/2047	878	0.00
14,115,406	Citigroup Commercial Mortgage Trust 2015-GC27 Class XA	1.45%	10/02/2048	49,078	0.00
970,000	Citigroup Commercial Mortgage Trust 2017-P8 Class C	4.40%	15/09/2050	827,875	0.03
2,550,886	COLT 2024-2 Mortgage Loan Trust Class A2	6.33%	25/04/2069	2,553,265	0.09
2,039,945	COLT 2024-2 Mortgage Loan Trust Class A3	6.43%	25/04/2069	2,042,662	0.07
7,463,491	COLT 2024-INV2 Mortgage Loan Trust Class A1	6.42%	25/05/2069	7,520,133	0.25
1,975,000	COMM 2013-CCRE8 Mortgage Trust Class D	3.66%	10/06/2046	1,890,385	0.06
1,727,979	COMM 2014-CCRE17 Mortgage Trust Class XA	0.83%	10/05/2047	100	0.00
2,300,000	COMM 2014-CCRE21 Mortgage Trust Class AM	3.99%	10/12/2047	2,215,976	0.07
487,323	COMM 2014-UBS3 Mortgage Trust Class XA	0.90%	10/06/2047	32	0.00
12,151,930	COMM 2014-UBS6 Mortgage Trust Class XA	0.96%	10/12/2047	3,106	0.00
629,000	COMM 2015-CCRE24 Mortgage Trust Class B	4.49%	10/08/2048	603,282	0.02
4,340,000	Connecticut Avenue Securities Trust 2020-R01 Class 1B1	8.70%	25/01/2040	4,527,376	0.15
1,900,000	Connecticut Avenue Securities Trust 2020-R02 Class 2B1	8.45%	25/01/2040	1,957,747	0.07
7,801,348	Connecticut Avenue Securities Trust 2021-R01 Class 1B1	8.44%	25/10/2041	8,039,853	0.27
4,175,000	Connecticut Avenue Securities Trust 2021-R03 Class 1B1	8.09%	25/12/2041	4,266,594	0.14
4,538,000	Connecticut Avenue Securities Trust 2022-R01 Class 1B1	8.49%	25/12/2041	4,700,001	0.16
3,725,000	Connecticut Avenue Securities Trust 2022-R01 Class 1M2	7.24%	25/12/2041	3,773,021	0.13
7,651,000	Connecticut Avenue Securities Trust 2022-R02 Class 2B1	9.84%	25/01/2042	8,064,634	0.27
1,855,652	Connecticut Avenue Securities Trust 2022-R02 Class 2M2	8.34%	25/01/2042	1,907,104	0.06
5,195,000	Connecticut Avenue Securities Trust 2022-R03 Class 1M2	8.84%	25/03/2042	5,474,730	0.18
4,728,819	Connecticut Avenue Securities Trust 2022-R04 Class 1M2	8.44%	25/03/2042	4,931,720	0.16
7,838,000	Connecticut Avenue Securities Trust 2022-R08 Class 1B1	10.94%	25/07/2042	8,638,432	0.29
609,000	Connecticut Avenue Securities Trust 2022-R08 Class 1M2	8.94%	25/07/2042	645,972	0.02
4,889,000	Connecticut Avenue Securities Trust 2022-R09 Class 2M2	10.09%	25/09/2042	5,340,511	0.18
5,075,000	Connecticut Avenue Securities Trust 2023-R02 Class 1B1	10.89%	25/01/2043	5,625,919	0.19
5,075,000	Connecticut Avenue Securities Trust 2023-R04 Class 1B1	10.69%	25/05/2043	5,604,880	0.19
7,490,000	Connecticut Avenue Securities Trust 2023-R05 Class 1B1	10.09%	25/06/2043	8,181,979	0.27
6,910,000	Connecticut Avenue Securities Trust 2024-R01 Class 1B1	8.04%	25/01/2044	7,060,779	0.24
6,553,000	Connecticut Avenue Securities Trust 2024-R01 Class 1M2	7.14%	25/01/2044	6,652,603	0.22
7,750,000	CSAIL 2018-CX11 Commercial Mortgage Trust Class A5	4.03%	15/04/2051	7,413,189	0.25
1,465,000	DBJPM 16-C1 Mortgage Trust Class A4	3.28%	10/05/2049	1,398,919	0.05
7,409,000	Eleven Madison Trust 2015-11MD Mortgage Trust Class A	3.67%	10/09/2035	7,078,332	0.24
6,500,000	Empower CLO 2023-3 Ltd Series 2023-3X Class A	7.13%	20/01/2037	6,556,802	0.22
4,283,647	Fannie Mae Connecticut Avenue Securities Class 1M2	7.80%	25/01/2031	4,384,028	0.15
946,703	Fannie Mae Connecticut Avenue Securities Class 2M2	7.65%	25/08/2030	964,945	0.03
3,230,834	Fannie Mae Connecticut Avenue Securities Class 2M2	8.00%	25/12/2030	3,326,960	0.11

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Asset Backed Securities 23.05% (31 December 2023: 10.45%) (continued)</b>					
<b>United States Dollar (continued)</b>					
3,538,500	Fannie Mae Connecticut Avenue Securities Class 2M2	8.25%	25/02/2030	3,663,927	0.12
3,783,025	Fannie Mae Interest Strip Class C24	4.00%	25/08/2043	709,045	0.02
2,513,684	Fannie Mae Interest Strip Class C26	4.00%	25/10/2041	437,557	0.01
11,414,595	Fannie Mae Interest Strip Class C29	3.37%	25/05/2053	1,715,834	0.06
5,659,048	Fannie Mae REMICS Class AI	3.50%	25/11/2051	1,057,154	0.04
3,000,000	Fannie Mae REMICS Class FA	6.50%	25/07/2054	3,002,629	0.10
1,701,037	Fannie Mae REMICS Class HS	0.55%	25/06/2046	197,795	0.01
1,622,905	Fannie Mae REMICS Class SB	0.65%	25/03/2046	148,268	0.00
2,552,261	Fannie Mae REMICS Class SN	0.65%	25/07/2049	268,705	0.01
2,842,109	Fannie Mae REMICS Class ST	0.65%	25/12/2044	298,595	0.01
1,735,506	Freddie Mac REMICS Class BI	4.50%	25/02/2050	365,375	0.01
8,200,403	Freddie Mac REMICS Class DI	4.00%	25/10/2048	1,631,598	0.05
1,610,344	Freddie Mac REMICS Class EC	1.50%	25/02/2049	1,255,504	0.04
9,010,060	Freddie Mac REMICS Class EI	4.50%	25/05/2050	1,809,378	0.06
12,074,515	Freddie Mac REMICS Class HI	3.50%	25/07/2051	2,313,599	0.08
7,901,531	Freddie Mac REMICS Class IO	4.50%	25/05/2050	1,584,532	0.05
1,600,256	Freddie Mac REMICS Class LI	4.00%	25/12/2048	317,953	0.01
987,485	Freddie Mac REMICS Class SA	0.55%	15/10/2046	112,973	0.00
1,415,400	Freddie Mac REMICS Class SA	0.70%	15/03/2045	160,110	0.01
5,581,000	Freddie Mac STACR REMIC Trust 2021-DNA6 Class B1	8.74%	25/10/2041	5,787,903	0.19
8,092,000	Freddie Mac STACR REMIC Trust 2021-DNA7 Class B1	8.99%	25/11/2041	8,454,337	0.28
8,045,000	Freddie Mac STACR REMIC Trust 2021-HQA4 Class B1	9.09%	25/12/2041	8,343,144	0.28
10,317,000	Freddie Mac STACR REMIC Trust 2022-DNA1 Class M2	7.84%	25/01/2042	10,527,154	0.35
6,654,000	Freddie Mac STACR REMIC Trust 2022-DNA2 Class B1	10.09%	25/02/2042	7,107,724	0.24
6,991,000	Freddie Mac STACR REMIC Trust 2022-DNA2 Class M2	9.09%	25/02/2042	7,351,506	0.25
3,100,000	Freddie Mac STACR REMIC Trust 2022-DNA3 Class B1	10.99%	25/04/2042	3,376,808	0.11
8,965,162	Freddie Mac STACR REMIC Trust 2022-DNA3 Class M1B	8.24%	25/04/2042	9,328,402	0.31
4,026,000	Freddie Mac STACR REMIC Trust 2022-DNA3 Class M2	9.69%	25/04/2042	4,305,238	0.14
3,507,000	Freddie Mac STACR REMIC Trust 2022-DNA4 Class M1B	8.69%	25/05/2042	3,686,432	0.12
963,000	Freddie Mac STACR REMIC Trust 2022-DNA5 Class M1B	9.84%	25/06/2042	1,045,838	0.03
5,174,000	Freddie Mac STACR REMIC Trust 2022-DNA5 Class M2	12.09%	25/06/2042	5,875,229	0.20
8,300,000	Freddie Mac STACR REMIC Trust 2022-DNA6 Class M2	11.09%	25/09/2042	9,290,065	0.31
6,850,000	Freddie Mac STACR REMIC Trust 2022-HQA1 Class B1	12.34%	25/03/2042	7,636,636	0.26
2,373,000	Freddie Mac STACR REMIC Trust 2022-HQA1 Class M1B	8.84%	25/03/2042	2,495,926	0.08
4,211,000	Freddie Mac STACR REMIC Trust 2022-HQA1 Class M2	10.59%	25/03/2042	4,564,944	0.15
2,635,000	Freddie Mac STACR REMIC Trust 2022-HQA3 Class M1B	8.89%	25/08/2042	2,786,825	0.09
5,320,000	Freddie Mac STACR REMIC Trust 2024-DNA1 Class M2	7.29%	25/02/2044	5,381,261	0.18
6,172,000	Freddie Mac STACR REMIC Trust 2024-HQA1 Class M2	7.34%	25/03/2044	6,216,642	0.21
2,000,000	GoldenTree Loan Management US CLO 19 Ltd Series 2024-19X Class D	8.68%	20/04/2037	2,042,520	0.07
1,500,000	GoldenTree Loan Management US CLO 19 Ltd Series 2024-19X Class E	11.28%	20/04/2037	1,526,003	0.05

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Asset Backed Securities 23.05% (31 December 2023: 10.45%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,000,000	Goldentree Loan Management US CLO 9 Ltd Series 2021-9X Class DR	8.67%	20/04/2037	1,016,672	0.03
1,500,000	Goldentree Loan Management US CLO 9 Ltd Series 2021-9X Class ER	11.62%	20/04/2037	1,547,686	0.05
4,292,720	Government National Mortgage Association Class AB	1.00%	20/07/2050	3,262,831	0.11
8,958,155	Government National Mortgage Association Class CI	2.00%	20/10/2050	1,075,443	0.04
6,982,406	Government National Mortgage Association Class DI	2.50%	20/02/2051	972,416	0.03
3,151,532	Government National Mortgage Association Class HE	2.00%	20/06/2051	2,566,847	0.09
12,353,703	Government National Mortgage Association Class IE	3.50%	20/08/2051	2,268,394	0.08
8,899,860	Government National Mortgage Association Class IG	3.50%	20/10/2051	1,329,373	0.04
6,348,474	Government National Mortgage Association Class IO	2.50%	20/11/2051	890,548	0.03
3,611,700	Government National Mortgage Association Class KA	1.00%	20/08/2050	2,736,655	0.09
3,180,509	Government National Mortgage Association Class NC	1.50%	20/07/2051	2,559,524	0.09
10,154,892	Government National Mortgage Association Class NI	3.00%	20/07/2051	1,470,510	0.05
9,438,937	Government National Mortgage Association Class PI	3.50%	20/02/2052	1,282,969	0.04
3,462,253	Government National Mortgage Association Class WK	1.00%	20/06/2050	2,582,778	0.09
860,643	GS Mortgage Securities Trust 2014-GC20 Class B	4.53%	10/04/2047	832,998	0.03
9,391,153	GS Mortgage Securities Trust 2014-GC26 Class XA	1.03%	10/11/2047	3,453	0.00
9,586,983	GS Mortgage Securities Trust 2015-GC30 Class XA	0.85%	10/05/2050	32,794	0.00
2,583,000	GS Mortgage Securities Trust 2015-GS1 Class AS	4.04%	10/11/2048	2,377,144	0.08
1,250,000	GS Mortgage Securities Trust 2016-GS2 Class B	3.76%	10/05/2049	1,180,412	0.04
4,764,000	GS Mortgage Securities Trust 2016-GS2 Class C	4.85%	10/05/2049	4,459,307	0.15
2,514,000	GS Mortgage Securities Trust 2016-GS4 Class B	3.97%	10/11/2049	2,255,859	0.08
2,973,000	GS Mortgage Securities Trust 2017-GS6 Class B	3.87%	10/05/2050	2,524,422	0.08
2,409,525	Hilton Grand Vacations Trust 2018-A Class A	3.54%	25/02/2032	2,367,534	0.08
1,748,000	Hilton USA Trust 2016-HHV Class C	4.33%	05/11/2038	1,666,789	0.06
1,914,000	Hilton USA Trust 2016-HHV Class D	4.33%	05/11/2038	1,809,692	0.06
1,425,000	Hilton USA Trust 2016-HHV Class E	4.33%	05/11/2038	1,333,185	0.04
1,000,000	HPS Loan Management 2023-17 Ltd Series 2023-17X Class A	7.18%	23/04/2036	1,007,200	0.03
3,860,000	Hudson Yards 2016-10HY Mortgage Trust Class A	2.84%	10/08/2038	3,612,462	0.12
1,800,000	Hudson Yards 2016-10HY Mortgage Trust Class C	3.08%	10/08/2038	1,666,682	0.06
500,000	Hudson Yards 2016-10HY Mortgage Trust Class E	3.08%	10/08/2038	450,623	0.02
1,000,000	Invesco US CLO 2023-1 Ltd Series 2023-1X Class DR	9.13%	22/04/2037	1,009,611	0.03
2,000,000	Invesco US CLO 2023-1 Ltd Series 2023-1X Class ER	12.18%	22/04/2037	2,030,129	0.07
2,000,000	Invesco US CLO 2024-1 Ltd Series 2024-1RX Class D1R	9.05%	15/04/2037	2,024,760	0.07
2,000,000	Invesco US CLO 2024-1 Ltd Series 2024-1RX Class ER	12.72%	15/04/2037	2,053,723	0.07
2,000,000	Invesco US CLO 2024-2 Ltd Series 2024-2X Class D	8.92%	15/07/2037	2,033,733	0.07
2,000,000	Invesco US CLO 2024-2 Ltd Series 2024-2X Class E	11.97%	15/07/2037	2,027,666	0.07
7,583,000	J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE Class A	2.95%	06/09/2038	7,116,950	0.24
4,134,214	JP Morgan Mortgage Trust 2023-HE3 Class A1	6.93%	25/05/2054	4,175,622	0.14
4,135,000	JP Morgan Mortgage Trust 2023-HE3 Class M1	7.43%	25/05/2054	4,172,431	0.14
321,000	JP Morgan Mortgage Trust 2023-HE3 Class M2	7.83%	25/05/2054	324,700	0.01

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Asset Backed Securities 23.05% (31 December 2023: 10.45%) (continued)</b>					
<b>United States Dollar (continued)</b>					
3,181,059	JP Morgan Mortgage Trust 2024-HE1 Class A1	6.83%	25/08/2054	3,201,257	0.11
1,309,000	JP Morgan Mortgage Trust 2024-HE1 Class M1	7.33%	25/08/2054	1,317,655	0.04
995,000	JP Morgan Mortgage Trust 2024-HE1 Class M2	7.73%	25/08/2054	1,001,572	0.03
5,425,139	JP Morgan Mortgage Trust 2024-HE2 Class A1	6.53%	25/10/2054	5,455,758	0.18
2,249,000	JP Morgan Mortgage Trust 2024-HE2 Class M1	7.03%	25/10/2054	2,264,473	0.08
2,200,000	JPMCC Commercial Mortgage Securities Trust 2017-JP7 Class A5	3.45%	15/09/2050	2,046,725	0.07
1,113,000	JPMDB Commercial Mortgage Securities Trust 2017-C7 Class A5	3.41%	15/10/2050	1,038,993	0.03
7,000,000	Katayma CLO II Ltd Series 2024-2X Class A1	6.94%	20/04/2037	7,037,386	0.23
3,000,000	Katayma CLO II Ltd Series 2024-2X Class D	9.79%	20/04/2037	3,076,336	0.10
251,884	Laurel Road Prime Student Loan Trust 2017-B Class BFX	3.02%	25/08/2042	248,621	0.01
4,005,000	MetroNet Infrastructure Issuer LLC Class A2	6.23%	20/04/2054	4,054,835	0.14
2,433,000	MetroNet Infrastructure Issuer LLC Class A2	6.35%	20/10/2052	2,472,453	0.08
2,809,000	MetroNet Infrastructure Issuer LLC Class B	7.59%	20/04/2054	2,844,602	0.10
1,200,000	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33 Class C	4.56%	15/05/2050	1,097,498	0.04
2,726,000	Morgan Stanley Capital I Trust 2017-H1 Class C	4.28%	15/06/2050	2,439,684	0.08
2,866,000	Morgan Stanley Capital I Trust 2018-H3 Class C	5.01%	15/07/2051	2,572,746	0.09
2,340,000	Morgan Stanley Capital I Trust 2018-H4 Class C	5.22%	15/12/2051	2,085,359	0.07
6,125,000	Morgan Stanley Capital I Trust 2018-L1 Class AS	4.64%	15/10/2051	5,832,640	0.19
310,000	Navient Student Loan Trust 2018-EA Class B	4.44%	15/12/2059	295,903	0.01
7,027,604	New Residential Mortgage Loan Trust 2024-RPL1 Class A	3.80%	25/01/2064	6,513,974	0.22
2,000,000	Oaktree CLO 2024-25 Ltd Series 2024-25X Class D	8.95%	20/04/2037	2,033,809	0.07
1,500,000	Oaktree CLO 2024-25 Ltd Series 2024-25X Class E	11.89%	20/04/2037	1,519,894	0.05
1,000,000	Oaktree CLO 2024-26 Ltd Series 2024-26X Class D1	8.78%	20/04/2037	1,003,848	0.03
2,000,000	Oaktree CLO 2024-26 Ltd Series 2024-26X Class E	11.83%	20/04/2037	2,028,205	0.07
3,952,244	OBX Trust Series 2023-NQM7 Class A1	6.84%	25/04/2063	4,005,594	0.13
8,163,354	OBX Trust Series 2024-NQM4 Class A1	6.07%	25/01/2064	8,156,535	0.27
3,920,037	OBX Trust Series 2024-NQM6 Class A1	6.45%	25/02/2064	3,951,614	0.13
4,064,400	OBX Trust Series 2024-NQM6 Class A3	6.85%	25/02/2064	4,098,893	0.14
3,000,000	Ocean Trails CLO XV Ltd Series 2024-15X Class D1	10.00%	15/01/2037	3,065,396	0.10
1,000,000	Ocean Trails CLO XV Ltd Series 2024-15X Class E	13.13%	15/01/2037	1,014,401	0.03
3,428,298	OCP CLO 2014-5 Ltd Class A1R	6.67%	26/04/2031	3,431,890	0.11
397,301	Octagon Investment Partners 35 Ltd Series 2018-1X Class A1A	6.60%	20/01/2031	397,658	0.01
1,000,000	OHA Credit Funding 17 Ltd Series 2024-17X Class D1	8.61%	20/04/2037	1,002,657	0.03
7,000,000	OHA Credit Funding 18 Ltd Series 2024-18X Class A1	6.79%	20/04/2037	7,007,044	0.23
2,000,000	OHA Credit Funding 18 Ltd Series 2024-18X Class D1	8.74%	20/04/2037	2,096,588	0.07
2,000,000	OHA Credit Funding 18 Ltd Series 2024-18X Class E	11.69%	20/04/2037	2,018,739	0.07
1,565,350	One Market Plaza Trust 2017-1MKT Class A	3.61%	10/02/2032	1,402,647	0.05
2,496,000	One Market Plaza Trust 2017-1MKT Class B	3.85%	10/02/2032	2,163,749	0.07
3,925,000	One Market Plaza Trust 2017-1MKT Class D	4.15%	10/02/2032	3,268,230	0.11
3,337,000	OneMain Financial Issuance Trust 2022-2 Class A	4.89%	14/10/2034	3,312,319	0.11

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Asset Backed Securities 23.05% (31 December 2023: 10.45%) (continued)</b>					
<b>United States Dollar (continued)</b>					
2,000,000	Peebles Park CLO Ltd Series 2024-1X Class D	8.80%	21/04/2037	2,083,597	0.07
2,000,000	Regatta XXVII Funding Ltd Series 2024-1X Class D	9.00%	26/04/2037	2,032,933	0.07
1,000,000	RR 28 Ltd Series 2024-28RX Class DR	12.29%	15/04/2037	1,043,030	0.03
2,490,000	Shops at Crystals Trust 2016-CSTL Class A	3.13%	05/07/2036	2,357,429	0.08
995,000	Shops at Crystals Trust 2016-CSTL Class D	3.86%	05/07/2036	928,438	0.03
2,917,628	SoFi Professional Loan Program 2017-D LLC Class A2FX	2.65%	25/09/2040	2,827,662	0.09
1,029,116	SoFi Professional Loan Program 2017-E LLC Class B	3.49%	26/11/2040	996,195	0.03
900,000	SoFi Professional Loan Program 2017-F LLC Class BFX	3.62%	25/01/2041	821,870	0.03
2,943,350	SoFi Professional Loan Program 2018-A LLC Class A2B	2.95%	25/02/2042	2,888,124	0.10
3,000,000	SoFi Professional Loan Program 2018-A LLC Class B	3.61%	25/02/2042	2,747,274	0.09
1,369,019	SoFi Professional Loan Program 2018-B Trust Class A2FX	3.34%	25/08/2047	1,344,971	0.04
93,206	SoFi Professional Loan Program 2018-C Trust Class A2FX	3.59%	25/01/2048	90,714	0.00
204,239	SoFi Professional Loan Program 2018-D Trust Class A2FX	3.60%	25/02/2048	198,617	0.01
650,000	SoFi Professional Loan Program 2018-D Trust Class BFX	4.14%	25/02/2048	594,391	0.02
2,000,000	Symphony CLO 42 Ltd Series 2024-42X Class D	8.81%	17/04/2037	2,086,726	0.07
2,250,000	Symphony CLO 42 Ltd Series 2024-42X Class E	12.06%	17/04/2037	2,333,857	0.08
7,000,000	Symphony CLO 43 Ltd Series 2024-43X Class A1	6.85%	15/04/2037	7,004,334	0.23
2,000,000	Symphony CLO 43 Ltd Series 2024-43X Class D1	9.13%	15/04/2037	2,098,692	0.07
2,500,000	Symphony CLO 43 Ltd Series 2024-43X Class E	12.08%	15/04/2037	2,547,519	0.09
5,666,250	Taco Bell Funding LLC Class A23	4.97%	25/05/2046	5,562,547	0.19
4,334,828	Taco Bell Funding LLC Class A2II	4.94%	25/11/2048	4,221,122	0.14
3,107,000	Trafigura Securitisation Finance Plc Class A2	5.98%	15/11/2027	3,119,229	0.10
4,108,000	Trafigura Securitisation Finance Plc Class B	7.29%	15/11/2027	4,123,148	0.14
1,000,000	TRESTLES CLO 2017-1 Ltd Series 2017-1A Class A1RR	0.00%	25/07/2037	1,000,750	0.03
6,000,000	TRESTLES CLO 2017-1 Ltd Series 2017-1X Class A1RR	0.00%	25/07/2037	6,004,500	0.20
7,000,000	Trinitas CLO XXIII Ltd Series 2023-23X Class A	7.08%	20/10/2036	7,046,899	0.24
1,250,000	Trinitas CLO XXIV Ltd Series 2024-24X Class D1	9.38%	25/04/2037	1,279,208	0.04
1,750,000	Trinitas CLO XXIX Ltd Series 2024-29X Class D1	8.71%	23/07/2037	1,759,525	0.06
1,000,000	Trinitas CLO XXVIII Ltd Series 2024-28X Class D	9.33%	25/04/2037	1,019,584	0.03
2,187,249	Verus Securitization Trust 2023-7 Class A1	7.07%	25/10/2068	2,225,160	0.07
8,144,130	Verus Securitization Trust 2024-3 Class A1	6.34%	25/04/2069	8,187,889	0.27
4,037,668	Verus Securitization Trust 2024-4 Class A1	6.22%	25/06/2069	4,055,578	0.14
2,954,391	Verus Securitization Trust 2024-4 Class A3	6.67%	25/06/2069	2,969,522	0.10
2,371,000	Verus Securitization Trust 2024-5 Class A1	6.19%	25/06/2069	2,379,046	0.08
2,729,000	Verus Securitization Trust 2024-5 Class A2	6.45%	25/06/2069	2,737,244	0.09
4,093,695	Voya CLO 2014-1 Ltd Series 2014-1X Class AAR2	6.53%	18/04/2031	4,097,278	0.14
3,320,000	Wellington Management CLO 1 Ltd Series 2023-1X Class A	7.08%	20/10/2036	3,344,325	0.11
2,000,000	Wellington Management CLO 2 Ltd Series 2024-2X Class D	9.21%	20/04/2037	2,025,378	0.07
1,625,000	Wellington Management CLO 2 Ltd Series 2024-2X Class E	12.21%	20/04/2037	1,656,673	0.06
1,941,000	Wells Fargo Commercial Mortgage Trust 2015-NXS4 Class C	4.83%	15/12/2048	1,825,210	0.06

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Asset Backed Securities 23.05% (31 December 2023: 10.45%) (continued)</b>					
<b>United States Dollar (continued)</b>					
2,575,000	Wells Fargo Commercial Mortgage Trust 2016-C37 Class A5	3.79%	15/12/2049	2,468,051	0.08
1,455,000	Wells Fargo Commercial Mortgage Trust 2016-LC25 Class A4	3.64%	15/12/2059	1,389,032	0.05
4,644,000	Wells Fargo Commercial Mortgage Trust 2016-NXS6 Class B	3.81%	15/11/2049	4,300,223	0.14
3,175,000	Wells Fargo Commercial Mortgage Trust 2016-NXS6 Class C	4.54%	15/11/2049	2,896,367	0.10
4,610,000	Wells Fargo Commercial Mortgage Trust 2017-C39 Class B	4.03%	15/09/2050	4,210,738	0.14
2,118,000	Wells Fargo Commercial Mortgage Trust 2017-C39 Class C	4.12%	15/09/2050	1,860,147	0.06
995,000	Wells Fargo Commercial Mortgage Trust 2018-C44 Class A5	4.21%	15/05/2051	946,171	0.03
425,000	Wells Fargo Commercial Mortgage Trust 2018-C47 Class C	5.08%	15/09/2061	392,475	0.01
1,000,000	Wells Fargo Commercial Mortgage Trust 2018-C48 Class A5	4.30%	15/01/2052	957,172	0.03
3,000,000	Wells Fargo Commercial Mortgage Trust 2018-C48 Class C	5.30%	15/01/2052	2,820,882	0.09
3,246,267	WFRBS Commercial Mortgage Trust 2014-C21 Class XA	0.98%	15/08/2047	200	0.00
10,056,407	WFRBS Commercial Mortgage Trust 2014-C22 Class XA	0.87%	15/09/2057	3,772	0.00
<b>Total United States Dollar</b>				<b>668,345,929</b>	<b>22.31</b>
<b>Total Asset Backed Securities **</b>				<b>690,390,495</b>	<b>23.05</b>
<b>Corporate Bonds 23.99% (31 December 2023: 26.53%)</b>					
<b>Euro</b>					
179,000	888 Acquisitions Ltd**	7.56%	15/07/2027	192,273	0.01
372,000	A2A SpA*	5.00%	29/12/2049	395,491	0.01
3,000,000	Abertis Infraestructuras Finance BV*	3.25%	29/12/2049	3,134,206	0.10
74,727	Adient Global Holdings Ltd*	3.50%	15/08/2024	79,978	0.00
200,000	Air France-KLM*	4.63%	23/05/2029	211,405	0.01
385,000	Allwyn International AS**	3.88%	15/02/2027	406,063	0.01
557,000	Altice Financing SA**	4.25%	15/08/2029	452,113	0.02
884,000	Altice France SA**	4.13%	15/01/2029	632,244	0.02
100,000	Altice France SA**	4.25%	15/10/2029	71,503	0.00
3,000,000	APA Infrastructure Ltd*	7.13%	09/11/2083	3,455,674	0.12
469,000	Aramark International Finance Sarl*	3.13%	01/04/2025	498,624	0.02
500,000	Assemblin Caverion Group AB**	6.25%	01/07/2030	539,042	0.02
6,743,000	AusNet Services Holdings Pty Ltd*	1.63%	11/03/2081	6,733,465	0.22
210,000	Avantor Funding Inc*	3.88%	15/07/2028	219,768	0.01
620,000	Balder Finland OYJ*	1.38%	24/05/2030	529,451	0.02
900,000	Banjijay Entertainment SASU**	7.00%	01/05/2029	1,008,649	0.03
1,600,000	Bayer AG*	5.38%	25/03/2082	1,636,069	0.05
400,000	BCP V Modular Services Finance II Plc**	4.75%	30/11/2028	400,717	0.01
365,000	BCP V Modular Services Finance Plc**	6.75%	30/11/2029	331,597	0.01
530,000	Belden Inc*	3.38%	15/07/2031	521,822	0.02
268,000	Benteler International AG*	9.38%	15/05/2028	308,658	0.01
491,000	Bertrand Franchise Finance SAS*	6.50%	18/07/2030	531,248	0.02
2,404,000	Birkenstock Financing Sarl*	5.25%	30/04/2029	2,607,630	0.09

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued)</b>					
<b>Euro (continued)</b>					
485,000	Boels Topholding BV**	5.75%	15/05/2030	529,251	0.02
4,700,000	BP Capital Markets Plc*	3.25%	29/12/2049	4,929,306	0.16
1,726,000	British Telecommunications Plc*	5.13%	03/10/2054	1,858,593	0.06
500,000	Castellum AB*	3.13%	29/12/2049	476,420	0.02
1,000,000	CECONOMY AG*	1.75%	24/06/2026	1,032,514	0.03
743,000	CECONOMY AG*	6.25%	15/07/2029	793,133	0.03
199,000	Cheplapharm Arzneimittel GmbH**	4.38%	15/01/2028	202,942	0.01
334,000	Cheplapharm Arzneimittel GmbH*	7.50%	15/05/2030	375,061	0.01
2,017,000	Cirsa Finance International Sarl*	7.88%	31/07/2028	2,291,823	0.08
200,000	Clarios Global LP/Clarios US Finance Co**	4.38%	15/05/2026	213,814	0.01
525,000	Coty Inc**	3.88%	15/04/2026	560,336	0.02
153,000	Coty Inc**	4.50%	15/05/2027	165,368	0.01
525,000	CPI Property Group SA*	1.75%	14/01/2030	426,841	0.01
200,000	CPI Property Group SA*	2.75%	12/05/2026	200,871	0.01
155,000	CPI Property Group SA*	4.88%	29/12/2049	106,318	0.00
627,000	CT Investment GmbH*	6.38%	15/04/2030	684,632	0.02
535,000	Ctec II GmbH**	5.25%	15/02/2030	531,665	0.02
410,000	Cullinan Holdco Scsp**	4.63%	15/10/2026	368,149	0.01
876,000	Dana Financing Luxembourg Sarl*	8.50%	15/07/2031	1,022,419	0.03
508,000	Dufry One BV*	3.38%	15/04/2028	525,071	0.02
300,000	EDP - Energias de Portugal SA*	4.75%	29/05/2054	319,916	0.01
600,000	EDP - Energias de Portugal SA*	5.94%	23/04/2083	670,827	0.02
1,600,000	Electricite de France SA*	2.63%	29/12/2049	1,549,965	0.05
2,000,000	Electricite de France SA*	2.88%	29/12/2049	2,003,298	0.07
2,800,000	Electricite de France SA*	7.50%	29/12/2049	3,211,938	0.11
1,900,000	Elia Group SA*	5.85%	29/12/2049	2,102,175	0.07
1,300,000	ELM BV for Firmenich International SA*	3.75%	29/12/2049	1,378,882	0.05
3,000,000	EnBW Energie Baden-Wuerttemberg AG*	1.88%	29/06/2080	3,043,278	0.10
3,000,000	Enel SpA*	3.38%	29/12/2049	3,129,720	0.10
3,100,000	Enel SpA*	6.38%	29/12/2049	3,502,044	0.12
373,000	Energia Group Roi Financeco DAC**	6.88%	31/07/2028	414,578	0.01
500,000	Ephios Subco 3 Sarl**	7.88%	31/01/2031	571,389	0.02
650,000	Eroski S Coop*	10.63%	30/04/2029	741,527	0.02
530,000	Eurofins Scientific SE*	6.75%	29/12/2049	573,408	0.02
3,824,000	Fastighets AB Balder*	2.87%	02/06/2081	3,863,996	0.13
502,000	Fiber Bidco SpA**	6.13%	15/06/2031	533,346	0.02
392,000	Flutter Treasury Designated Activity Co*	5.00%	29/04/2029	427,336	0.01
468,000	Fnac Darty SA*	6.00%	01/04/2029	510,794	0.02
379,000	Forvia SE*	2.75%	15/02/2027	388,572	0.01
913,000	Forvia SE*	5.50%	15/06/2031	988,525	0.03



## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued)</b>					
<b>Euro (continued)</b>					
395,000	Goldstory SAS <sup>*</sup>	6.75%	01/02/2030	430,153	0.01
545,000	Grifols SA <sup>*</sup>	1.63%	15/02/2025	579,601	0.02
220,000	Grifols SA <sup>*</sup>	2.25%	15/11/2027	211,764	0.01
530,000	Grifols SA <sup>*</sup>	3.88%	15/10/2028	467,678	0.02
360,000	Gruenthal GmbH <sup>*</sup>	3.63%	15/11/2026	378,565	0.01
415,000	Guala Closures SpA <sup>*</sup>	3.25%	15/06/2028	410,112	0.01
200,000	Heimstaden Bostad AB <sup>*</sup>	3.00%	29/12/2049	130,847	0.00
2,200,000	Heimstaden Bostad AB <sup>*</sup>	3.25%	29/12/2049	1,783,419	0.06
800,000	Heimstaden Bostad Treasury BV <sup>*</sup>	1.63%	13/10/2031	611,872	0.02
290,000	HT Troplast GmbH <sup>**</sup>	9.38%	15/07/2028	305,724	0.01
2,858,000	IHO Verwaltungs GmbH <sup>*</sup>	3.88%	15/05/2027	3,013,095	0.10
1,927,000	Iliad Holding SASU <sup>**</sup>	5.63%	15/10/2028	2,061,539	0.07
1,303,000	INEOS Quattro Finance 1 Plc <sup>*</sup>	3.75%	15/07/2026	1,363,115	0.05
1,210,000	Jaguar Land Rover Automotive Plc <sup>*</sup>	4.50%	15/07/2028	1,297,382	0.04
286,000	Kapla Holding SAS <sup>*</sup>	7.22%	31/07/2030	307,425	0.01
219,000	Koninklijke KPN NV <sup>*</sup>	4.88%	29/12/2049	236,948	0.01
185,000	Koninklijke KPN NV <sup>*</sup>	6.00%	29/12/2049	207,755	0.01
100,000	Kronos International Inc <sup>**</sup>	3.75%	15/09/2025	105,819	0.00
365,000	Kronos International Inc <sup>**</sup>	9.50%	15/03/2029	425,043	0.01
186,292	LHMC Finco 2 Sarl <sup>*</sup>	7.25%	02/10/2025	200,095	0.01
3,960,000	Lorca Telecom Bondco SA <sup>*</sup>	4.00%	18/09/2027	4,146,185	0.14
392,000	Lottomatica SpA <sup>**</sup>	5.38%	01/06/2030	425,562	0.01
300,000	Loxam SAS <sup>*</sup>	5.75%	15/07/2027	320,187	0.01
200,000	Loxam SAS <sup>*</sup>	6.38%	15/05/2028	220,847	0.01
100,000	Loxam SAS <sup>*</sup>	6.38%	31/05/2029	110,691	0.00
290,000	Lune Holdings Sarl <sup>**</sup>	5.63%	15/11/2028	267,155	0.01
257,000	Motion Finco Sarl <sup>*</sup>	7.38%	15/06/2030	286,815	0.01
545,000	Multiversity SRL <sup>*</sup>	8.12%	30/10/2028	587,656	0.02
2,700,000	Naturgy Finance Iberia SA <sup>*</sup>	2.37%	29/12/2049	2,750,775	0.09
400,000	Nexans SA <sup>*</sup>	4.13%	29/05/2029	424,750	0.01
300,000	Nexans SA <sup>*</sup>	4.25%	11/03/2030	318,730	0.01
1,500,000	NGG Finance Plc <sup>*</sup>	2.13%	05/09/2082	1,482,582	0.05
493,000	Nidda Healthcare Holding GmbH <sup>**</sup>	7.50%	21/08/2026	548,753	0.02
275,000	Olympus Water US Holding Corp <sup>*</sup>	3.88%	01/10/2028	276,650	0.01
200,000	Olympus Water US Holding Corp <sup>**</sup>	9.63%	15/11/2028	230,306	0.01
302,000	ONE Hotels GmbH <sup>**</sup>	7.75%	02/04/2031	338,337	0.01
729,000	Orsted AS <sup>*</sup>	5.13%	14/03/3024	788,966	0.03
2,105,000	Orsted AS <sup>*</sup>	5.25%	08/12/3022	2,292,102	0.08
279,000	Pachelbel Bidco SpA <sup>**</sup>	7.13%	17/05/2031	309,206	0.01
696,000	PEU Finance Plc <sup>*</sup>	7.25%	01/07/2028	776,284	0.03



## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued)</b>					
<b>Euro (continued)</b>					
200,000	Picard Bondco SA*	5.38%	01/07/2027	209,604	0.01
234,000	Picard Groupe SAS**	6.38%	01/07/2029	250,766	0.01
150,000	PLT VII Finance Sarl**	4.63%	05/01/2026	160,823	0.01
692,000	PLT VII Finance Sarl*	6.00%	15/06/2031	741,752	0.02
495,000	ProGroup AG*	5.38%	15/04/2031	527,754	0.02
201,000	Project Grand UK Plc*	9.00%	01/06/2029	216,673	0.01
487,000	Q-Park Holding I BV*	5.13%	01/03/2029	524,412	0.02
284,000	Q-Park Holding I BV**	5.13%	15/02/2030	303,890	0.01
310,000	Rakuten Group Inc*	4.25%	29/12/2049	262,887	0.01
386,000	RAY Financing LLC*	6.50%	15/07/2031	416,037	0.01
3,000,000	Repsol International Finance BV*	3.75%	29/12/2049	3,176,906	0.11
2,000,000	Repsol International Finance BV*	4.25%	29/12/2049	2,112,535	0.07
600,000	Schaeffler AG*	4.50%	28/03/2030	636,628	0.02
100,000	Schaeffler AG*	4.75%	14/08/2029	108,146	0.00
460,000	SES SA*	2.88%	29/12/2049	465,720	0.02
2,359,000	Southern Co*	1.88%	15/09/2081	2,257,747	0.08
2,000,000	SSE Plc*	4.00%	29/12/2049	2,097,870	0.07
874,000	Stedin Holding NV*	1.50%	29/12/2049	868,728	0.03
517,000	Summer BC Holdco B Sarl**	5.75%	31/10/2026	549,000	0.02
3,000,000	Syensqo SA*	2.50%	29/12/2049	3,107,365	0.10
815,000	Synthomer Plc*	7.38%	02/05/2029	913,690	0.03
473,008	Techem Verwaltungsgesellschaft 674 mbH**	6.00%	30/07/2026	507,543	0.02
300,000	Telecom Italia SpA**	3.00%	30/09/2025	316,646	0.01
1,114,000	Telecom Italia SpA*	7.88%	31/07/2028	1,305,334	0.04
1,606,000	Telecom Italia SpA REG S*	7.88%	31/07/2028	1,901,929	0.06
600,000	Telefonica Europe BV*	5.75%	29/12/2049	659,184	0.02
500,000	Telefonica Europe BV*	6.75%	29/12/2049	582,484	0.02
200,000	Telefonica Europe BV*	7.13%	29/12/2049	233,126	0.01
257,000	Tereos Finance Groupe I SA**	5.88%	30/04/2030	275,867	0.01
948,000	Teva Pharmaceutical Finance Netherlands II BV*	3.75%	09/05/2027	994,001	0.03
2,305,000	Teva Pharmaceutical Finance Netherlands II BV*	4.38%	09/05/2030	2,395,854	0.08
2,580,000	TK Elevator Midco GmbH**	4.38%	15/07/2027	2,671,876	0.09
430,000	UGI International LLC**	2.50%	01/12/2029	410,738	0.01
5,700,000	Unibail-Rodamco-Westfield SE*	7.25%	29/12/2049	6,429,650	0.21
200,000	United Group BV**	4.63%	15/08/2028	207,447	0.01
500,000	United Group BV**	6.75%	15/02/2031	551,066	0.02
287,000	Upfield BV**	6.88%	02/07/2029	306,417	0.01
500,000	Valeo SE*	4.50%	11/04/2030	526,293	0.02
400,000	Valeo SE*	5.88%	12/04/2029	450,416	0.02
3,800,000	Vattenfall AB*	3.00%	19/03/2077	3,899,359	0.13

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued)</b>					
<b>Euro (continued)</b>					
3,000,000	Veolia Environnement SA*	2.25%	29/12/2049	3,088,489	0.10
2,900,000	Veolia Environnement SA*	5.99%	29/12/2049	3,236,973	0.11
1,220,000	Verisure Holding AB†	3.25%	15/02/2027	1,258,575	0.04
1,826,000	Verisure Midholding AB†	5.25%	15/02/2029	1,913,627	0.06
2,100,000	Vodafone Group Plc*	6.50%	30/08/2084	2,422,359	0.08
3,100,000	Volkswagen International Finance NV*	3.75%	29/12/2049	3,166,161	0.11
3,800,000	Volkswagen International Finance NV*	4.63%	29/12/2049	4,056,502	0.14
300,000	Wintershall Dea Finance 2 BV†	3.00%	29/12/2049	286,064	0.01
420,000	Wp/ap Telecom Holdings III BV**	5.50%	15/01/2030	418,359	0.01
3,000,000	ZF Europe Finance BV†	3.00%	23/10/2029	2,976,276	0.10
400,000	ZF Finance GmbH†	3.75%	21/09/2028	415,704	0.01
802,000	Ziggo Bond Co BV†	3.38%	28/02/2030	726,550	0.02
<b>Total Euro</b>				<b>172,048,023</b>	<b>5.74</b>
<b>Pound Sterling</b>					
264,000	888 Acquisitions Ltd†	10.75%	15/05/2030	346,826	0.01
200,000	AA Bond Co Ltd†	6.50%	31/01/2026	251,674	0.01
179,000	AA Bond Co Ltd†	6.85%	31/07/2031	227,622	0.01
1,538,000	AA Bond Co Ltd†	8.45%	31/01/2028	2,049,167	0.07
160,000	AA Bond Co Ltd 144A†	6.50%	31/01/2026	201,340	0.01
538,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl*	4.88%	01/06/2028	612,953	0.02
1,985,000	B&M European Value Retail SA†	8.13%	15/11/2030	2,657,095	0.09
1,021,000	Bellis Acquisition Co Plc†	8.13%	14/05/2030	1,290,625	0.04
305,000	Bellis Finco Plc**	4.00%	16/02/2027	355,378	0.01
1,500,000	BP Capital Markets Plc†	4.25%	29/12/2049	1,807,052	0.06
3,586,000	British Telecommunications Plc†	8.38%	20/12/2083	4,830,460	0.16
306,000	Centrica Plc†	6.50%	21/05/2055	391,277	0.01
280,000	Constellation Automotive Financing Plc†	4.88%	15/07/2027	299,445	0.01
400,000	Co-operative Group Holdings 2011 Ltd†	7.50%	08/07/2026	510,781	0.02
235,000	CPUK Finance Ltd**	6.50%	28/08/2026	295,068	0.01
650,000	Deuce Finco Plc**	5.50%	15/06/2027	787,529	0.03
739,000	GTCR W Dutch Finance Sub BV**	8.50%	15/01/2031	1,003,205	0.03
300,000	Iceland Bondco Plc**	10.88%	15/12/2027	396,021	0.01
200,000	Maison Finco Plc**	6.00%	31/10/2027	236,283	0.01
690,000	Miller Homes Group Finco Plc**	7.00%	15/05/2029	815,066	0.03
878,000	Mobico Group Plc†	4.25%	29/12/2049	1,008,560	0.03
4,105,000	NGG Finance Plc†	5.63%	18/06/2073	5,164,456	0.17
275,000	Ocado Group Plc†	3.88%	08/10/2026	295,985	0.01
473,000	Pinnacle Bidco Plc†	10.00%	11/10/2028	636,037	0.02
365,000	RAC Bond Co Plc**	5.25%	04/11/2027	437,288	0.02

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued)</b>					
<b>Pound Sterling (continued)</b>					
768,000	TVL Finance Plc**	10.25%	28/04/2028	1,016,943	0.03
1,700,000	Vattenfall AB*	6.88%	17/08/2083	2,195,833	0.07
1,322,000	Virgin Media Vendor Financing Notes III DAC**	4.88%	15/07/2028	1,495,774	0.05
1,664,000	Vodafone Group Plc*	4.88%	03/10/2078	2,072,252	0.07
<b>Total Pound Sterling</b>				<b>33,687,995</b>	<b>1.12</b>
<b>United States Dollar</b>					
350,000	1011778 BC ULC/New Red Finance Inc**	4.38%	15/01/2028	330,400	0.01
65,000	1011778 BC ULC/New Red Finance Inc**	6.13%	15/06/2029	65,283	0.00
2,000,000	ABN AMRO Bank NV**	3.32%	13/03/2037	1,642,882	0.05
275,000	Acrisure LLC/Acrisure Finance Inc**	7.50%	06/11/2030	275,402	0.01
480,000	Acrisure LLC/Acrisure Finance Inc**	8.25%	01/02/2029	482,739	0.02
450,000	ADT Security Corp**	4.88%	15/07/2032	413,593	0.01
531,000	AerCap Global Aviation Trust*	6.50%	15/06/2045	530,317	0.02
4,445,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust*	3.30%	30/01/2032	3,820,584	0.13
420,000	Ahead DB Holdings LLC**	6.63%	01/05/2028	397,950	0.01
470,000	Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC**	5.88%	15/02/2028	464,912	0.02
255,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer**	6.75%	15/10/2027	251,752	0.01
350,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer**	6.75%	15/04/2028	350,888	0.01
195,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer**	7.00%	15/01/2031	197,154	0.01
250,000	Allied Universal Holdco LLC**	7.88%	15/02/2031	250,876	0.01
365,000	Allied Universal Holdco LLC/Allied Universal Finance Corp**	6.00%	01/06/2029	319,870	0.01
15,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl**	4.63%	01/06/2028	13,682	0.00
485,000	Allwyn Entertainment Financing UK Plc**	7.88%	30/04/2029	501,425	0.02
1,203,000	Ally Financial Inc**	4.70%	29/12/2049	966,311	0.03
570,000	Altice France SA**	5.50%	15/01/2028	391,033	0.01
360,000	American Airlines Inc/AAAdvantage Loyalty IP Ltd**	5.75%	20/04/2029	350,569	0.01
4,505,000	American Electric Power Co Inc**	7.05%	15/12/2054	4,496,436	0.15
1,250,000	American Express Co**	3.55%	29/12/2049	1,168,375	0.04
3,020,000	American Express Co**	5.63%	28/07/2034	3,025,427	0.10
1,145,000	American Homes 4 Rent LP*	5.50%	01/02/2034	1,126,381	0.04
2,670,000	Amgen Inc**	5.75%	02/03/2063	2,617,064	0.09
560,000	AmWINS Group Inc**	4.88%	30/06/2029	521,732	0.02
170,000	AmWINS Group Inc**	6.38%	15/02/2029	170,570	0.01
600,000	Antero Midstream Partners LP/Antero Midstream Finance Corp**	6.63%	01/02/2032	605,780	0.02
4,745,000	Aon North America Inc*	5.75%	01/03/2054	4,645,031	0.16
515,000	Arsenal AIC Parent LLC**	11.50%	01/10/2031	576,940	0.02
875,000	Ascension Health**	3.11%	15/11/2039	680,835	0.02
315,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	5.88%	30/06/2029	308,074	0.01
170,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp**	8.25%	31/12/2028	174,326	0.01

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued)</b>					
<b>United States Dollar (continued)</b>					
770,000	ASGN Inc**	4.63%	15/05/2028	727,914	0.02
60,000	AssuredPartners Inc**	5.63%	15/01/2029	56,176	0.00
265,000	AssuredPartners Inc**	7.50%	15/02/2032	266,266	0.01
5,930,000	AT&T Inc**	3.50%	15/09/2053	4,028,648	0.13
680,000	AthenaHealth Group Inc**	6.50%	15/02/2030	626,674	0.02
4,510,000	Australia & New Zealand Banking Group Ltd**	5.67%	03/10/2025	4,534,920	0.15
417,000	Australia & New Zealand Banking Group Ltd*	6.75%	29/12/2049	419,839	0.01
680,000	Avient Corp**	7.13%	01/08/2030	693,783	0.02
2,515,000	BAE Systems Plc*	5.30%	26/03/2034	2,492,893	0.08
160,000	Baldwin Insurance Group Holdings LLC/Baldwin Insurance Group Holdings Finance**	7.13%	15/05/2031	161,985	0.01
1,000,000	Banco Bilbao Vizcaya Argentaria SA*	6.50%	29/12/2049	995,314	0.03
800,000	Banco do Brasil SA**	8.75%	29/12/2049	816,819	0.03
2,400,000	Banco Santander SA*	5.15%	18/08/2025	2,381,993	0.08
755,000	Bangkok Bank PCL**	5.65%	05/07/2034	757,076	0.03
4,220,000	Bank of America Corp**	2.97%	04/02/2033	3,572,646	0.12
213,000	Bank of America Corp**	4.30%	29/12/2049	209,623	0.01
2,660,000	Bank of America Corp**	4.38%	29/12/2049	2,522,300	0.08
2,305,000	Bank of America Corp**	4.95%	22/07/2028	2,287,060	0.08
4,395,000	Bank of America Corp**	5.47%	23/01/2035	4,392,172	0.15
915,000	Bank of America Corp**	6.10%	29/12/2049	914,620	0.03
3,260,000	Bank of Montreal**	5.30%	05/06/2026	3,258,434	0.11
6,410,000	Bank of New York Mellon Corp**	3.75%	29/12/2049	5,931,094	0.20
5,140,000	Bank of Nova Scotia*	5.35%	07/12/2026	5,147,842	0.17
4,875,000	Banque Federative du Credit Mutuel SA**	5.09%	23/01/2027	4,851,700	0.16
990,000	Banque Federative du Credit Mutuel SA 144A**	5.09%	23/01/2027	985,268	0.03
1,760,000	Barclays Plc*	4.38%	29/12/2049	1,482,279	0.05
225,000	Barclays Plc*	6.13%	29/12/2049	220,780	0.01
1,740,000	Barclays Plc*	8.00%	29/12/2049	1,771,042	0.06
1,530,000	Barclays Plc*	9.63%	29/12/2049	1,662,486	0.06
300,000	Bath & Body Works Inc**	6.63%	01/10/2030	301,205	0.01
215,000	Bath & Body Works Inc*	6.75%	01/07/2036	214,264	0.01
465,000	BCPE Empire Holdings Inc**	7.63%	01/05/2027	451,028	0.02
355,000	Beazer Homes USA Inc**	7.50%	15/03/2031	354,703	0.01
795,000	Benteler International AG**	10.50%	15/05/2028	854,538	0.03
215,000	Blackstone Mortgage Trust Inc**	3.75%	15/01/2027	194,005	0.01
675,000	Block Inc**	6.50%	15/05/2032	684,882	0.02
235,000	BNP Paribas SA*	4.50%	29/12/2049	187,066	0.01
270,000	BNP Paribas SA**	4.63%	29/12/2049	216,884	0.01
464,000	BNP Paribas SA*	7.38%	29/12/2049	464,002	0.02
470,000	BNP Paribas SA*	9.25%	29/12/2049	499,533	0.02

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued)</b>					
<b>United States Dollar (continued)</b>					
890,000	BNP Paribas SA REG S <sup>*</sup>	4.63%	29/12/2049	803,202	0.03
6,165,000	Boeing Co <sup>*</sup>	5.81%	01/05/2050	5,559,972	0.19
420,000	Bombardier Inc <sup>**</sup>	7.00%	01/06/2032	426,359	0.01
140,000	Bombardier Inc <sup>**</sup>	7.25%	01/07/2031	143,916	0.00
710,000	Boost Newco Borrower LLC <sup>**</sup>	7.50%	15/01/2031	740,816	0.02
458,592	Borr IHC Ltd/Borr Finance LLC <sup>**</sup>	10.38%	15/11/2030	480,741	0.02
1,420,000	BPCE SA <sup>**</sup>	3.65%	14/01/2037	1,177,484	0.04
2,335,000	BPCE SA <sup>**</sup>	5.94%	30/05/2035	2,326,804	0.08
2,160,000	BPCE SA <sup>**</sup>	7.00%	19/10/2034	2,310,739	0.08
2,160,000	BPCE SA 144A <sup>**</sup>	7.00%	19/10/2034	2,310,739	0.08
360,000	BroadStreet Partners Inc <sup>**</sup>	5.88%	15/04/2029	336,230	0.01
385,000	C&W Senior Finance Ltd <sup>**</sup>	6.88%	15/09/2027	369,765	0.01
545,000	Caesars Entertainment Inc <sup>**</sup>	8.13%	01/07/2027	556,452	0.02
165,000	Calpine Corp <sup>**</sup>	3.75%	01/03/2031	145,957	0.00
357,000	Calpine Corp <sup>**</sup>	4.63%	01/02/2029	331,532	0.01
279,000	Calpine Corp <sup>**</sup>	5.00%	01/02/2031	260,566	0.01
115,000	Calpine Corp <sup>**</sup>	5.13%	15/03/2028	110,687	0.00
415,000	Camelot Return Merger Sub Inc <sup>**</sup>	8.75%	01/08/2028	407,334	0.01
3,615,000	Campbell Soup Co <sup>*</sup>	5.40%	21/03/2034	3,592,732	0.12
6,491,000	Capital One Financial Corp <sup>**</sup>	3.95%	29/12/2049	5,989,611	0.20
640,000	Capital One Financial Corp <sup>**</sup>	5.70%	01/02/2030	643,199	0.02
1,100,000	Capital One Financial Corp <sup>**</sup>	6.38%	08/06/2034	1,129,233	0.04
295,000	Carnival Corp <sup>**</sup>	6.00%	01/05/2029	291,591	0.01
105,000	Carnival Corp <sup>**</sup>	7.00%	15/08/2029	108,908	0.00
415,000	Carnival Holdings Bermuda Ltd <sup>**</sup>	10.38%	01/05/2028	449,559	0.01
140,000	CCO Holdings LLC/CCO Holdings Capital Corp <sup>**</sup>	4.25%	01/02/2031	114,410	0.00
325,000	CCO Holdings LLC/CCO Holdings Capital Corp <sup>**</sup>	4.75%	01/03/2030	281,699	0.01
280,000	CCO Holdings LLC/CCO Holdings Capital Corp <sup>**</sup>	5.00%	01/02/2028	262,003	0.01
250,000	CCO Holdings LLC/CCO Holdings Capital Corp <sup>**</sup>	5.38%	01/06/2029	227,672	0.01
165,000	CCO Holdings LLC/CCO Holdings Capital Corp <sup>**</sup>	6.38%	01/09/2029	156,956	0.01
265,000	Cedar Fair LP <sup>**</sup>	5.25%	15/07/2029	254,436	0.01
315,000	Cedar Fair LP/Canada's Wonderland Co/Magnum Management Corp/Millennium Op <sup>*</sup>	5.38%	15/04/2027	312,453	0.01
405,000	Champions Financing Inc <sup>**</sup>	8.75%	15/02/2029	415,633	0.01
3,803,000	Charles Schwab Corp <sup>**</sup>	4.00%	29/12/2049	3,572,941	0.12
1,655,000	Charles Schwab Corp <sup>**</sup>	5.00%	29/12/2049	1,594,101	0.05
2,804,000	Charles Schwab Corp Series H <sup>**</sup>	4.00%	29/12/2049	2,398,160	0.08
370,000	Chart Industries Inc <sup>**</sup>	7.50%	01/01/2030	382,808	0.01
160,000	Chart Industries Inc <sup>**</sup>	9.50%	01/01/2031	173,544	0.01
4,360,000	Charter Communications Operating LLC/Charter Communications Operating Capital <sup>**</sup>	3.90%	01/06/2052	2,736,664	0.09
1,990,000	Charter Communications Operating LLC/Charter Communications Operating Capital <sup>**</sup>	4.80%	01/03/2050	1,461,273	0.05

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued)</b>					
<b>United States Dollar (continued)</b>					
155,000	CHS/Community Health Systems Inc**	5.63%	15/03/2027	144,477	0.00
170,000	CHS/Community Health Systems Inc**	6.00%	15/01/2029	150,177	0.00
140,000	CHS/Community Health Systems Inc**	10.88%	15/01/2032	145,885	0.00
475,000	Churchill Downs Inc**	6.75%	01/05/2031	478,165	0.02
4,191,000	Citigroup Inc**	3.88%	29/12/2049	3,976,870	0.13
1,650,000	Citigroup Inc**	4.15%	29/12/2049	1,544,195	0.05
185,000	Citigroup Inc**	4.70%	29/12/2049	181,272	0.01
152,000	Citigroup Inc**	5.00%	29/12/2049	151,396	0.01
2,425,000	Citigroup Inc**	7.13%	29/12/2049	2,425,638	0.08
815,000	Citigroup Inc**	7.38%	29/12/2049	838,436	0.03
294,000	Citizens Financial Group Inc**	8.57%	29/12/2049	289,062	0.01
393,000	Citizens Financial Group Inc**	8.72%	29/12/2049	388,106	0.01
445,000	Civitas Resources Inc**	8.38%	01/07/2028	466,840	0.02
155,000	Civitas Resources Inc**	8.63%	01/11/2030	166,320	0.01
895,000	Clear Channel Outdoor Holdings Inc**	5.13%	15/08/2027	855,571	0.03
465,000	Cloud Software Group Inc**	6.50%	31/03/2029	446,893	0.01
45,000	Cloud Software Group Inc**	8.25%	30/06/2032	45,894	0.00
1,680,000	Comcast Corp**	2.94%	01/11/2056	1,014,265	0.03
671,000	Comision Federal de Electricidad**	3.88%	26/07/2033	536,958	0.02
400,000	Commerzbank AG**	7.00%	29/12/2049	397,512	0.01
845,000	CommonSpirit Health**	4.19%	01/10/2049	677,124	0.02
5,855,000	Commonwealth Bank of Australia**	5.50%	12/09/2025	5,877,826	0.20
765,000	Comstock Resources Inc**	6.75%	01/03/2029	741,961	0.02
70,000	Concentra Escrow Issuer Corp**	6.88%	15/07/2032	71,009	0.00
1,155,000	Constellation Energy Generation LLC**	6.50%	01/10/2053	1,227,132	0.04
1,425,000	Corebridge Financial Inc**	4.35%	05/04/2042	1,175,420	0.04
3,730,000	Corebridge Financial Inc*	5.75%	15/01/2034	3,757,024	0.13
210,000	Cornerstone Building Brands Inc**	6.13%	15/01/2029	173,202	0.01
1,350,000	Corp Nacional del Cobre de Chile*	3.15%	14/01/2030	1,200,462	0.04
400,000	Corp Nacional del Cobre de Chile**	6.44%	26/01/2036	414,007	0.01
400,000	Cosan Luxembourg SA**	7.25%	27/06/2031	405,059	0.01
420,000	Coty Inc**	5.00%	15/04/2026	414,784	0.01
160,000	Cougar JV Subsidiary LLC**	8.00%	15/05/2032	165,580	0.01
565,000	Country Garden Holdings Co Ltd**	4.80%	06/08/2030	46,669	0.00
925,000	CQP Holdco LP/BIP-V Chinook Holdco LLC**	5.50%	15/06/2031	877,493	0.03
135,000	CQP Holdco LP/BIP-V Chinook Holdco LLC**	7.50%	15/12/2033	140,134	0.00
1,639,000	Crown Castle Towers LLC†	3.66%	15/05/2025	1,609,424	0.05
3,857,000	Crown Castle Towers LLC**	4.24%	15/07/2028	3,672,369	0.12
240,000	CSC Holdings LLC**	4.13%	01/12/2030	155,359	0.01
180,000	CSC Holdings LLC**	4.63%	01/12/2030	65,726	0.00

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued)</b>					
<b>United States Dollar (continued)</b>					
75,000	CSC Holdings LLC**	5.00%	15/11/2031	27,250	0.00
105,000	CSC Holdings LLC**	5.38%	01/02/2028	79,891	0.00
135,000	CSC Holdings LLC**	5.50%	15/04/2027	109,634	0.00
100,000	CSC Holdings LLC**	6.50%	01/02/2029	73,077	0.00
85,000	CSC Holdings LLC**	7.50%	01/04/2028	45,205	0.00
115,000	CSC Holdings LLC**	11.25%	15/05/2028	100,293	0.00
350,000	CSC Holdings LLC**	11.75%	31/01/2029	298,718	0.01
1,290,000	CSN Inova Ventures**	6.75%	28/01/2028	1,227,240	0.04
585,000	Cushman & Wakefield US Borrower LLC**	6.75%	15/05/2028	581,234	0.02
6,710,000	CVS Health Corp*	5.05%	25/03/2048	5,785,678	0.19
400,000	Dealer Tire LLC/DT Issuer LLC**	8.00%	01/02/2028	386,688	0.01
1,990,000	Diamondback Energy Inc**	5.75%	18/04/2054	1,930,535	0.06
2,645,000	Diamondback Energy Inc*	6.25%	15/03/2053	2,725,481	0.09
385,000	DISH DBS Corp**	5.13%	01/06/2029	152,876	0.01
565,000	Dominion Energy Inc**	4.35%	29/12/2049	532,972	0.02
5,030,000	Dominion Energy Inc**	7.00%	01/06/2054	5,246,109	0.18
300,000	DT Midstream Inc**	4.13%	15/06/2029	277,395	0.01
155,000	DT Midstream Inc**	4.38%	15/06/2031	141,281	0.00
2,500,000	Ecopetrol SA**	5.88%	28/05/2045	1,793,766	0.06
1,000,000	Ecopetrol SA*	8.88%	13/01/2033	1,033,385	0.03
2,535,000	Edison International**	5.00%	29/12/2049	2,417,634	0.08
385,000	Electricite de France SA**	9.13%	29/12/2049	419,688	0.01
870,000	Emirates NBD Bank PJSC*	6.13%	29/12/2049	864,380	0.03
220,000	EMRLD Borrower LP/Emerald Co-Issuer Inc**	6.63%	15/12/2030	221,991	0.01
130,000	EMRLD Borrower LP/Emerald Co-Issuer Inc**	6.75%	15/07/2031	131,706	0.00
1,600,000	Enbridge Inc**	8.25%	15/01/2084	1,671,059	0.06
4,530,000	Energy Transfer LP*	5.95%	15/05/2054	4,414,002	0.15
150,000	EQM Midstream Partners LP**	7.50%	01/06/2030	160,172	0.01
615,000	EquipmentShare.com Inc**	9.00%	15/05/2028	635,433	0.02
335,000	Esab Corp**	6.25%	15/04/2029	337,428	0.01
2,315,000	Eversource Energy*	5.50%	01/01/2034	2,272,418	0.08
1,055,000	Fifth Third Bancorp**	1.71%	01/11/2027	967,632	0.03
3,570,000	Fifth Third Bancorp**	4.34%	25/04/2033	3,253,721	0.11
950,000	Fifth Third Bancorp**	5.63%	29/01/2032	942,116	0.03
531,000	Fifth Third Bancorp**	8.63%	29/12/2049	525,821	0.02
165,000	FMG Resources August 2006 Pty Ltd**	4.38%	01/04/2031	147,681	0.00
240,000	FMG Resources August 2006 Pty Ltd**	4.50%	15/09/2027	229,559	0.01
235,000	FMG Resources August 2006 Pty Ltd**	6.13%	15/04/2032	232,537	0.01
760,000	Fortress Intermediate 3 Inc**	7.50%	01/06/2031	779,608	0.03
610,000	Fortress Transportation & Infrastructure Investors LLC**	7.00%	15/06/2032	619,187	0.02

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued)</b>					
<b>United States Dollar (continued)</b>					
5,100,000	Foundry JV Holdco LLC**	6.25%	25/01/2035	5,214,047	0.17
2,650,000	Fox Corp**	6.50%	13/10/2033	2,777,059	0.09
185,000	Frontier Communications Holdings LLC**	5.00%	01/05/2028	174,477	0.01
155,000	Frontier Communications Holdings LLC**	5.88%	15/10/2027	151,479	0.01
160,000	Frontier Communications Holdings LLC**	5.88%	01/11/2029	139,555	0.00
95,000	Frontier Communications Holdings LLC**	8.75%	15/05/2030	97,995	0.00
340,000	Garda World Security Corp**	7.75%	15/02/2028	346,809	0.01
195,000	Genesis Energy LP/Genesis Energy Finance Corp*	7.75%	01/02/2028	197,229	0.01
123,000	Genesis Energy LP/Genesis Energy Finance Corp*	7.88%	15/05/2032	124,258	0.00
130,000	Genesis Energy LP/Genesis Energy Finance Corp*	8.00%	15/01/2027	133,033	0.00
845,000	Georgetown University**	2.94%	01/04/2050	568,792	0.02
2,945,000	Global Atlantic Finance Co**	7.95%	15/10/2054	2,967,721	0.10
460,000	Goldman Sachs Group Inc**	3.65%	29/12/2049	428,902	0.01
570,000	Goldman Sachs Group Inc**	3.80%	29/12/2049	537,928	0.02
565,000	Goldman Sachs Group Inc**	4.13%	29/12/2049	529,123	0.02
4,070,000	Goldman Sachs Group Inc**	7.50%	29/12/2049	4,195,576	0.14
510,000	Goodyear Tire & Rubber Co**	5.00%	15/07/2029	475,204	0.02
590,000	Grupo Aval Ltd*	4.38%	04/02/2030	507,128	0.02
385,000	GTCR AP Finance Inc**	8.00%	15/05/2027	386,167	0.01
455,000	Harvest Midstream I LP**	7.50%	01/09/2028	462,666	0.02
2,755,000	HCA Inc*	5.50%	01/06/2033	2,733,499	0.09
125,000	Herc Holdings Inc**	6.63%	15/06/2029	126,843	0.00
170,000	Hilcorp Energy I LP/Hilcorp Finance Co**	6.88%	15/05/2034	168,268	0.01
285,000	Hilcorp Energy I LP/Hilcorp Finance Co**	8.38%	01/11/2033	303,950	0.01
440,000	Hillenbrand Inc*	6.25%	15/02/2029	442,659	0.01
275,000	Howard Midstream Energy Partners LLC**	7.38%	15/07/2032	279,449	0.01
630,000	HSBC Holdings Plc*	4.00%	29/12/2049	591,608	0.02
560,000	HSBC Holdings Plc**	4.70%	29/12/2049	478,722	0.02
2,415,000	HSBC Holdings Plc**	6.00%	29/12/2049	2,337,958	0.08
781,000	HSBC Holdings Plc**	6.38%	29/12/2049	779,732	0.03
980,000	HSBC Holdings Plc**	8.00%	29/12/2049	1,031,695	0.03
1,000,000	HUB International Ltd**	7.25%	15/06/2030	1,025,856	0.03
155,000	HUB International Ltd**	7.38%	31/01/2032	157,280	0.01
255,000	Hudbay Minerals Inc**	4.50%	01/04/2026	249,681	0.01
270,000	Hudbay Minerals Inc**	6.13%	01/04/2029	268,925	0.01
1,461,000	Huntington Bancshares Inc**	4.45%	29/12/2049	1,333,668	0.04
284,000	Huntington Bancshares Inc**	5.63%	29/12/2049	272,873	0.01
2,580,000	Huntington Bancshares Inc**	5.71%	02/02/2035	2,541,187	0.08
613,000	Huntington Bancshares Inc**	8.47%	29/12/2049	603,526	0.02
245,000	Iliad Holding SASU**	7.00%	15/10/2028	243,157	0.01



## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued)</b>					
<b>United States Dollar (continued)</b>					
615,000	Imola Merger Corp**	4.75%	15/05/2029	575,435	0.02
190,000	INEOS Finance Plc*	6.75%	15/05/2028	190,601	0.01
230,000	INEOS Finance Plc**	7.50%	15/04/2029	232,659	0.01
2,358,000	ING Groep NV**	3.88%	29/12/2049	2,003,569	0.07
1,202,000	ING Groep NV*	5.75%	29/12/2049	1,156,468	0.04
859,000	ING Groep NV*	6.50%	29/12/2049	852,365	0.03
970,000	Ingersoll Rand Inc*	5.70%	14/08/2033	992,102	0.03
2,320,000	Intel Corp**	5.60%	21/02/2054	2,249,545	0.08
1,685,000	Intesa Sanpaolo SpA**	7.78%	20/06/2054	1,769,722	0.06
2,370,000	Intesa Sanpaolo SpA**	8.25%	21/11/2033	2,615,422	0.09
495,000	Intesa Sanpaolo SpA 144A**	7.78%	20/06/2054	517,616	0.02
345,000	Iron Mountain Inc**	5.25%	15/03/2028	334,111	0.01
180,000	Iron Mountain Inc**	5.63%	15/07/2032	171,080	0.01
150,000	Iron Mountain Information Management Services Inc**	5.00%	15/07/2032	137,143	0.00
270,000	ITT Holdings LLC**	6.50%	01/08/2029	244,831	0.01
1,090,000	JBS USA Holding Lux Sarl/ JBS USA Food Co/JBS Lux Co Sarl**	6.50%	01/12/2052	1,092,943	0.04
400,000	JELD-WEN Inc**	4.88%	15/12/2027	378,233	0.01
3,455,000	JPMorgan Chase & Co**	2.18%	01/06/2028	3,171,382	0.11
3,415,000	JPMorgan Chase & Co**	3.33%	22/04/2052	2,404,112	0.08
445,000	JPMorgan Chase & Co**	3.65%	29/12/2049	422,020	0.01
936,000	JPMorgan Chase & Co**	4.60%	29/12/2049	925,295	0.03
229,000	JPMorgan Chase & Co**	5.00%	29/12/2049	228,488	0.01
133,000	JPMorgan Chase & Co**	8.17%	29/12/2049	134,240	0.00
3,130,000	KazMunayGas National Co JSC*	5.75%	19/04/2047	2,731,786	0.09
305,000	KB Home*	4.00%	15/06/2031	269,800	0.01
390,000	KB Home**	7.25%	15/07/2030	402,271	0.01
2,850,000	Kinder Morgan Inc*	5.55%	01/06/2045	2,660,607	0.09
530,000	Kinetik Holdings LP**	5.88%	15/06/2030	522,599	0.02
1,765,000	Las Vegas Sands Corp*	6.20%	15/08/2034	1,769,362	0.06
40,000	Level 3 Financing Inc**	4.88%	15/06/2029	23,002	0.00
205,000	Level 3 Financing Inc**	10.50%	15/05/2030	204,042	0.01
161,383	Level 3 Financing Inc**	11.00%	15/11/2029	165,345	0.01
485,000	Liberty Mutual Group Inc**	4.13%	15/12/2051	452,776	0.02
480,000	LifePoint Health Inc**	9.88%	15/08/2030	512,484	0.02
485,000	LifePoint Health Inc**	10.00%	01/06/2032	496,477	0.02
380,000	Light & Wonder International Inc**	7.25%	15/11/2029	388,392	0.01
5,340,000	Lloyds Banking Group Plc*	5.68%	05/01/2035	5,321,715	0.18
110,000	Lloyds Banking Group Plc**	7.50%	29/12/2049	110,235	0.00
1,315,000	Lloyds Banking Group Plc**	8.00%	29/12/2049	1,347,484	0.04
1,835,000	M&T Bank Corp**	3.50%	29/12/2049	1,535,895	0.05

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued)</b>					
<b>United States Dollar (continued)</b>					
125,000	Macy's Retail Holdings LLC*	4.50%	15/12/2034	108,138	0.00
80,000	Macy's Retail Holdings LLC*	5.13%	15/01/2042	64,941	0.00
240,000	Macy's Retail Holdings LLC**	5.88%	15/03/2030	230,383	0.01
470,000	Madison IAQ LLC**	5.88%	30/06/2029	437,734	0.01
5,515,000	Marvell Technology Inc**	5.95%	15/09/2033	5,700,516	0.19
55,000	Masterbrand Inc**	7.00%	15/07/2032	55,659	0.00
585,000	Mauser Packaging Solutions Holding Co**	7.88%	15/04/2027	597,426	0.02
550,000	Mauser Packaging Solutions Holding Co**	9.25%	15/04/2027	551,030	0.02
445,000	McAfee Corp**	7.38%	15/02/2030	411,419	0.01
405,000	McGraw-Hill Education Inc**	5.75%	01/08/2028	390,919	0.01
480,000	McGraw-Hill Education Inc**	8.00%	01/08/2029	467,164	0.02
200,000	Medco Bell Pte Ltd**	6.38%	30/01/2027	196,717	0.01
525,000	Medco Bell Pte Ltd 144A**	6.38%	30/01/2027	516,383	0.02
735,000	Medline Borrower LP**	3.88%	01/04/2029	677,424	0.02
510,000	Medline Borrower LP**	5.25%	01/10/2029	487,102	0.02
915,000	Melco Resorts Finance Ltd**	5.63%	17/07/2027	874,332	0.03
420,000	Merlin Entertainments Group US Holdings Inc**	7.38%	15/02/2031	428,244	0.01
215,000	Metinvest BV*	7.65%	01/10/2027	149,963	0.00
900,000	Metinvest BV*	7.75%	17/10/2029	595,260	0.02
1,815,000	Metropolitan Life Global Funding I**	5.00%	06/01/2026	1,809,753	0.06
505,000	Midwest Gaming Borrower LLC/Midwest Gaming Finance Corp**	4.88%	01/05/2029	470,810	0.02
1,560,000	Mizuho Financial Group Inc*	1.55%	09/07/2027	1,444,421	0.05
485,000	Molina Healthcare Inc**	3.88%	15/11/2030	431,519	0.01
4,695,000	Molson Coors Beverage Co*	4.20%	15/07/2046	3,757,776	0.13
3,680,000	Morgan Stanley**	5.25%	21/04/2034	3,624,116	0.12
2,085,000	Morgan Stanley**	5.47%	18/01/2035	2,080,325	0.07
2,270,000	Morgan Stanley**	5.83%	19/04/2035	2,327,785	0.08
635,000	Morgan Stanley**	5.95%	19/01/2038	631,658	0.02
395,000	Motion Bondco DAC**	6.63%	15/11/2027	383,077	0.01
875,000	Mount Sinai Hospital**	3.74%	01/07/2049	631,295	0.02
945,000	Movida Europe SA**	7.85%	11/04/2029	889,977	0.03
260,139	MV24 Capital BV*	6.75%	01/06/2034	248,724	0.01
235,000	Nabors Industries Inc**	9.13%	31/01/2030	243,644	0.01
5,580,000	NatWest Group Plc*	3.03%	28/11/2035	4,674,141	0.16
1,580,000	NatWest Group Plc*	4.60%	29/12/2049	1,248,949	0.04
525,000	NatWest Group Plc*	6.00%	29/12/2049	514,887	0.02
4,165,000	NatWest Group Plc*	8.13%	29/12/2049	4,218,499	0.14
150,000	NCL Corp Ltd**	5.88%	15/03/2026	148,400	0.00
240,000	NCL Corp Ltd**	5.88%	15/02/2027	237,048	0.01
630,000	Neptune Bidco US Inc**	9.29%	15/04/2029	605,254	0.02

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued)</b>					
<b>United States Dollar (continued)</b>					
380,000	New Fortress Energy Inc**	6.50%	30/09/2026	349,903	0.01
2,400,000	New York Life Global Funding**	0.85%	15/01/2026	2,246,892	0.07
2,820,000	NextEra Energy Capital Holdings Inc**	5.75%	01/09/2025	2,827,104	0.09
2,855,000	Nordea Bank Abp*	1.50%	30/09/2026	2,622,182	0.09
1,690,000	Nordea Bank Abp*	3.75%	29/12/2049	1,413,256	0.05
105,000	Northriver Midstream Finance LP**	6.75%	15/07/2032	105,249	0.00
1,000,000	Northwestern Mutual Global Funding**	0.80%	14/01/2026	935,831	0.03
470,000	NOVA Chemicals Corp**	8.50%	15/11/2028	499,318	0.02
265,000	NRG Energy Inc**	3.38%	15/02/2029	236,013	0.01
285,000	NRG Energy Inc**	10.25%	29/12/2049	311,977	0.01
335,000	Olympus Water US Holding Corp**	4.25%	01/10/2028	305,158	0.01
190,000	Olympus Water US Holding Corp**	6.25%	01/10/2029	173,651	0.01
735,000	Olympus Water US Holding Corp**	7.25%	15/06/2031	731,211	0.02
275,000	Olympus Water US Holding Corp**	9.75%	15/11/2028	291,286	0.01
1,830,000	Oracle Corp*	3.95%	25/03/2051	1,354,082	0.05
3,570,000	Oracle Corp*	4.00%	15/11/2047	2,706,046	0.09
4,715,000	Oracle Corp*	5.55%	06/02/2053	4,464,333	0.15
1,075,000	Oztel Holdings SPC Ltd*	6.63%	24/04/2028	1,094,777	0.04
1,775,094	Pacific Gas & Electric Co**	4.95%	01/07/2050	1,467,990	0.05
25,000	Pactiv Evergreen Group Issuer Inc/Pactiv Evergreen Group Issuer LLC**	4.00%	15/10/2027	23,439	0.00
985,000	Pactiv Evergreen Group Issuer LLC/Pactiv Evergreen Group Issuer Inc**	4.38%	15/10/2028	920,620	0.03
390,000	Panther Escrow Issuer LLC**	7.13%	01/06/2031	394,760	0.01
570,000	Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer**	5.88%	01/10/2028	562,222	0.02
675,000	Performance Food Group Inc**	5.50%	15/10/2027	660,794	0.02
460,000	Periana Holdings LLC**	5.95%	19/04/2026	455,306	0.02
420,000	Pertamina Persero PT*	6.45%	30/05/2044	442,864	0.01
970,000	Petrobras Global Finance BV*	6.50%	03/07/2033	966,659	0.03
762,400	Petroleos de Venezuela SA*	5.38%	12/04/2027	93,016	0.00
4,488,565	Petroleos de Venezuela SA*	6.00%	16/05/2024	561,071	0.02
2,302,978	Petroleos de Venezuela SA**	6.00%	15/11/2026	285,569	0.01
810,000	Petroleos Mexicanos**	6.35%	12/02/2048	517,525	0.02
1,460,000	Petroleos Mexicanos**	6.75%	21/09/2047	961,291	0.03
2,000,000	Petroleos Mexicanos**	6.95%	28/01/2060	1,324,360	0.04
1,935,000	Petroleos Mexicanos**	7.69%	23/01/2050	1,400,229	0.05
280,000	PetSmart Inc/PetSmart Finance Corp**	4.75%	15/02/2028	260,410	0.01
295,000	PetSmart Inc/PetSmart Finance Corp**	7.75%	15/02/2029	287,573	0.01
2,255,000	Pfizer Investment Enterprises Pte Ltd*	5.34%	19/05/2063	2,130,187	0.07
3,783,000	PNC Financial Services Group Inc**	3.40%	29/12/2049	3,403,451	0.11
685,000	PNC Financial Services Group Inc**	6.25%	29/12/2049	669,225	0.02
2,530,000	PNC Financial Services Group Inc**	6.88%	20/10/2034	2,758,637	0.09

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued)</b>					
<b>United States Dollar (continued)</b>					
600,000	PPL Capital Funding Inc <sup>*</sup>	8.26%	30/03/2067	596,009	0.02
180,000	Prime Security Services Borrower LLC/Prime Finance Inc <sup>**</sup>	5.75%	15/04/2026	178,783	0.01
280,000	Prime Security Services Borrower LLC/Prime Finance Inc <sup>**</sup>	6.25%	15/01/2028	276,197	0.01
3,815,000	Principal Life Global Funding II <sup>**</sup>	1.50%	17/11/2026	3,504,122	0.12
390,000	Protective Life Global Funding <sup>**</sup>	1.30%	20/09/2026	357,739	0.01
655,000	Prudential Financial Inc <sup>**</sup>	5.13%	01/03/2052	609,467	0.02
1,450,000	Prudential Financial Inc <sup>**</sup>	6.50%	15/03/2054	1,467,375	0.05
605,000	Raptor Acquisition Corp/Raptor Co-Issuer LLC <sup>**</sup>	4.88%	01/11/2026	585,814	0.02
335,000	RHP Hotel Properties LP/RHP Finance Corp <sup>**</sup>	4.50%	15/02/2029	314,436	0.01
245,000	RHP Hotel Properties LP/RHP Finance Corp <sup>**</sup>	4.75%	15/10/2027	236,162	0.01
270,000	Ritchie Bros Holdings Inc <sup>**</sup>	6.75%	15/03/2028	275,209	0.01
405,000	Ritchie Bros Holdings Inc <sup>**</sup>	7.75%	15/03/2031	423,470	0.01
355,000	RLJ Lodging Trust LP <sup>**</sup>	3.75%	01/07/2026	337,869	0.01
415,000	RLJ Lodging Trust LP <sup>**</sup>	4.00%	15/09/2029	367,001	0.01
2,170,000	Rogers Communications Inc <sup>**</sup>	3.80%	15/03/2032	1,939,541	0.06
4,355,000	Royal Bank of Canada <sup>**</sup>	4.95%	25/04/2025	4,335,007	0.14
165,000	Royal Caribbean Cruises Ltd <sup>**</sup>	5.50%	01/04/2028	163,007	0.01
125,000	Royal Caribbean Cruises Ltd <sup>**</sup>	8.25%	15/01/2029	132,069	0.00
1,355,000	SBA Tower Trust <sup>**</sup>	2.84%	15/01/2025	1,331,360	0.04
650,000	Scientific Games Holdings LP/Scientific Games US FinCo Inc <sup>**</sup>	6.63%	01/03/2030	634,066	0.02
525,000	SeaWorld Parks & Entertainment Inc <sup>**</sup>	5.25%	15/08/2029	496,426	0.02
560,000	Sensata Technologies BV <sup>**</sup>	5.88%	01/09/2030	548,760	0.02
605,000	Shea Homes LP/Shea Homes Funding Corp <sup>**</sup>	4.75%	15/02/2028	572,529	0.02
1,765,000	Simon Property Group LP <sup>*</sup>	6.25%	15/01/2034	1,862,813	0.06
85,000	Six Flags Entertainment Corp <sup>**</sup>	5.50%	15/04/2027	84,194	0.00
395,000	Six Flags Entertainment Corp <sup>**</sup>	7.25%	15/05/2031	402,437	0.01
85,000	Six Flags Entertainment Corp/Six Flags Theme Parks Inc <sup>**</sup>	6.63%	01/05/2032	86,434	0.00
2,000,000	Skandinaviska Enskilda Banken AB <sup>*</sup>	5.13%	29/12/2049	1,965,000	0.07
1,830,000	Societe Generale SA <sup>**</sup>	6.07%	19/01/2035	1,812,961	0.06
5,315,000	Southern Co <sup>**</sup>	4.00%	15/01/2051	5,164,426	0.17
570,000	SPX FLOW Inc <sup>**</sup>	8.75%	01/04/2030	585,772	0.02
265,000	Standard Industries Inc <sup>**</sup>	3.38%	15/01/2031	223,559	0.01
380,000	Standard Industries Inc <sup>**</sup>	4.38%	15/07/2030	343,654	0.01
615,000	Star Parent Inc <sup>**</sup>	9.00%	01/10/2030	646,455	0.02
310,000	Starwood Property Trust Inc <sup>**</sup>	7.25%	01/04/2029	313,711	0.01
2,955,000	State Street Corp <sup>**</sup>	1.75%	06/02/2026	2,883,920	0.10
1,580,000	State Street Corp <sup>**</sup>	2.90%	30/03/2026	1,546,286	0.05
1,340,000	Sumitomo Mitsui Financial Group Inc <sup>*</sup>	2.63%	14/07/2026	1,269,552	0.04
1,790,000	Sumitomo Mitsui Financial Group Inc <sup>*</sup>	3.01%	19/10/2026	1,701,113	0.06
960,000	Surgery Center Holdings Inc <sup>**</sup>	7.25%	15/04/2032	970,930	0.03

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued)</b>					
<b>United States Dollar (continued)</b>					
3,533,000	Sysco Corp <sup>*</sup>	6.60%	01/04/2050	3,936,573	0.13
325,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp <sup>**</sup>	5.50%	15/01/2028	311,208	0.01
375,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp <sup>**</sup>	6.00%	31/12/2030	349,622	0.01
95,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp <sup>**</sup>	6.00%	01/09/2031	88,857	0.00
893,000	TD SYNEX Corp <sup>*</sup>	6.10%	12/04/2034	896,088	0.03
490,800	Team Health Holdings Inc <sup>**</sup>	13.50%	30/06/2028	545,402	0.02
230,000	Tenet Healthcare Corp <sup>**</sup>	6.13%	01/10/2028	229,024	0.01
360,000	Tenet Healthcare Corp <sup>**</sup>	6.13%	15/06/2030	358,019	0.01
160,000	Tenet Healthcare Corp <sup>**</sup>	6.75%	15/05/2031	162,534	0.01
730,000	TK Elevator Holdco GmbH <sup>**</sup>	7.63%	15/07/2028	725,195	0.02
8,155,000	T-Mobile USA Inc <sup>**</sup>	3.40%	15/10/2052	5,571,913	0.19
1,360,000	T-Mobile USA Inc <sup>**</sup>	4.50%	15/04/2050	1,136,634	0.04
3,550,000	Toronto-Dominion Bank <sup>**</sup>	3.77%	06/06/2025	3,493,421	0.12
2,245,000	Toronto-Dominion Bank <sup>**</sup>	5.53%	17/07/2026	2,253,406	0.08
255,000	TransDigm Inc <sup>*</sup>	4.63%	15/01/2029	238,144	0.01
220,000	TransDigm Inc <sup>*</sup>	5.50%	15/11/2027	216,220	0.01
180,000	TransDigm Inc <sup>**</sup>	6.38%	01/03/2029	181,133	0.01
220,000	TransDigm Inc <sup>**</sup>	6.63%	01/03/2032	222,488	0.01
350,000	TransDigm Inc <sup>**</sup>	6.75%	15/08/2028	354,716	0.01
300,000	Trivium Packaging Finance BV <sup>*</sup>	5.50%	15/08/2026	294,259	0.01
185,000	Trivium Packaging Finance BV <sup>*</sup>	8.50%	15/08/2027	183,811	0.01
480,000	Tronox Inc <sup>**</sup>	4.63%	15/03/2029	433,806	0.01
3,390,000	Truist Financial Corp <sup>**</sup>	4.80%	29/12/2049	3,339,368	0.11
190,000	Truist Financial Corp <sup>**</sup>	5.10%	29/12/2049	178,381	0.01
3,945,000	Truist Financial Corp <sup>**</sup>	5.44%	24/01/2030	3,935,511	0.13
3,345,000	Truist Financial Corp <sup>**</sup>	5.87%	08/06/2034	3,372,119	0.11
289,000	Truist Financial Corp <sup>*</sup>	8.70%	29/12/2049	291,470	0.01
1,150,000	Turkiye Vakiflar Bankasi TAO <sup>*</sup>	8.99%	05/10/2034	1,150,819	0.04
200,000	UBS Group AG <sup>*</sup>	4.38%	29/12/2049	162,711	0.01
2,965,000	UBS Group AG <sup>*</sup>	4.70%	05/08/2027	2,911,019	0.10
620,000	UBS Group AG <sup>**</sup>	4.88%	29/12/2049	569,360	0.02
1,516,000	UBS Group AG <sup>*</sup>	6.88%	29/12/2049	1,506,339	0.05
1,130,000	UBS Group AG <sup>*</sup>	9.25%	29/12/2049	1,268,326	0.04
1,000,000	UBS Group AG <sup>**</sup>	9.25%	29/12/2049	1,078,403	0.04
495,000	UKG Inc <sup>**</sup>	6.88%	01/02/2031	501,554	0.02
555,000	United Airlines Inc <sup>**</sup>	4.38%	15/04/2026	536,778	0.02
325,000	Uniti Group LP/Uniti Group Finance Inc/CSL Capital LLC <sup>**</sup>	10.50%	15/02/2028	318,614	0.01
6,890,000	US Bancorp <sup>**</sup>	3.70%	29/12/2049	6,249,036	0.21
290,000	US Foods Inc <sup>**</sup>	6.88%	15/09/2028	296,864	0.01
340,000	US Foods Inc <sup>**</sup>	7.25%	15/01/2032	353,274	0.01

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 23.99% (31 December 2023: 26.53%) (continued)</b>					
<b>United States Dollar (continued)</b>					
445,000	Venture Global LNG Inc**	8.38%	01/06/2031	461,899	0.02
110,000	Venture Global LNG Inc**	9.88%	01/02/2032	119,796	0.00
475,000	Verde Purchaser LLC**	10.50%	30/11/2030	502,623	0.02
4,245,000	Verizon Communications Inc**	2.99%	30/10/2056	2,601,081	0.09
275,000	Vibrantz Technologies Inc**	9.00%	15/02/2030	252,029	0.01
420,000	Viking Cruises Ltd**	9.13%	15/07/2031	455,227	0.02
400,000	Virgin Media Secured Finance Plc*	5.50%	15/05/2029	365,982	0.01
185,000	Vistra Corp**	7.00%	29/12/2049	183,569	0.01
355,000	Vistra Operations Co LLC**	4.38%	01/05/2029	330,790	0.01
85,000	Vistra Operations Co LLC**	5.50%	01/09/2026	83,882	0.00
280,000	Vistra Operations Co LLC**	6.88%	15/04/2032	284,462	0.01
220,000	Vistra Operations Co LLC**	7.75%	15/10/2031	229,279	0.01
5,460,000	Vodafone Group Plc**	4.88%	19/06/2049	4,729,980	0.16
645,000	Wand NewCo 3 Inc**	7.63%	30/01/2032	666,696	0.02
8,715,000	Warnermedia Holdings Inc**	5.14%	15/03/2052	6,789,969	0.23
3,185,000	Wells Fargo & Co**	6.49%	23/10/2034	3,396,688	0.11
3,920,000	Westpac Banking Corp**	3.02%	18/11/2036	3,217,682	0.11
4,535,000	Westpac Banking Corp**	5.51%	17/11/2025	4,557,814	0.15
425,000	White Cap Parent LLC**	8.25%	15/03/2026	425,380	0.01
385,000	Windsor Holdings III LLC**	8.50%	15/06/2030	402,301	0.01
680,000	WR Grace Holdings LLC**	5.63%	15/08/2029	627,470	0.02
510,000	Wrangler Holdco Corp**	6.63%	01/04/2032	508,153	0.02
900,000	Wyndham Hotels & Resorts Inc**	4.38%	15/08/2028	839,645	0.03
660,000	Wynn Macau Ltd*	5.50%	15/01/2026	646,611	0.02
270,000	XHR LP**	4.88%	01/06/2029	253,277	0.01
700,000	XPO Inc**	7.13%	01/02/2032	718,099	0.02
400,000	Yapi ve Kredi Bankasi AS**	9.74%	29/12/2049	401,525	0.01
90,000	ZF North America Capital Inc**	6.75%	23/04/2030	91,744	0.00
270,000	ZF North America Capital Inc**	6.88%	14/04/2028	275,456	0.01
110,000	ZF North America Capital Inc**	6.88%	23/04/2032	113,793	0.00
425,000	Ziff Davis Inc**	4.63%	15/10/2030	384,685	0.01
<b>Total United States Dollar</b>				<b>512,922,665</b>	<b>17.13</b>
<b>Total Corporate Bonds</b>				<b>718,658,683</b>	<b>23.99</b>
<b>Government Bonds 7.93% (31 December 2023: 8.70%)</b>					
<b>Brazilian Real</b>					
31,668,000	Brazil Notas do Tesouro Nacional Serie F*	10.00%	01/01/2035	4,998,709	0.17
<b>Total Brazilian Real</b>				<b>4,998,709</b>	<b>0.17</b>

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 7.93% (31 December 2023: 8.70%) (continued)</b>					
<b>Chilean Peso</b>					
70,000,000	Bonos de la Tesoreria de la Republica en pesos*	4.70%	01/09/2030	70,447	0.00
<b>Total Chilean Peso</b>				<b>70,447</b>	<b>0.00</b>
<b>Colombian Peso</b>					
911,400,000	Colombian TES*	6.00%	28/04/2028	192,689	0.01
5,168,900,000	Colombian TES*	7.00%	30/06/2032	1,012,233	0.04
3,618,000,000	Colombian TES*	7.25%	18/10/2034	686,749	0.02
341,300,000	Colombian TES*	13.25%	09/02/2033	93,726	0.00
<b>Total Colombian Peso</b>				<b>1,985,397</b>	<b>0.07</b>
<b>Hungarian Forint</b>					
995,190,000	Hungary Government Bond*	3.25%	22/10/2031	2,171,551	0.07
58,290,000	Hungary Government Bond*	6.75%	22/10/2028	158,519	0.01
<b>Total Hungarian Forint</b>				<b>2,330,070</b>	<b>0.08</b>
<b>Indonesian Rupiah</b>					
1,848,000,000	Indonesia Treasury Bond*	6.13%	15/05/2028	110,396	0.00
12,889,000,000	Indonesia Treasury Bond*	7.00%	15/09/2030	787,571	0.03
11,228,000,000	Indonesia Treasury Bond*	7.00%	15/02/2033	682,286	0.02
28,842,000,000	Indonesia Treasury Bond*	8.25%	15/05/2029	1,851,953	0.06
<b>Total Indonesian Rupiah</b>				<b>3,432,206</b>	<b>0.11</b>
<b>Mexican Peso</b>					
84,500,000	Mexican Bonos*	7.50%	26/05/2033	3,980,333	0.13
27,490,000	Mexican Bonos*	7.75%	29/05/2031	1,341,238	0.05
135,763,900	Mexican Bonos*	7.75%	23/11/2034	6,394,947	0.21
15,230,600	Mexican Bonos*	8.50%	31/05/2029	784,548	0.03
<b>Total Mexican Peso</b>				<b>12,501,066</b>	<b>0.42</b>
<b>Peruvian Sol</b>					
10,753,000	Peru Government Bond*	6.15%	12/08/2032	2,706,275	0.09
4,534,000	Peruvian Government International Bond**	6.90%	12/08/2037	1,133,847	0.04
<b>Total Peruvian Sol</b>				<b>3,840,122</b>	<b>0.13</b>
<b>Polish Zloty</b>					
7,068,000	Republic of Poland Government Bond*	6.00%	25/10/2033	1,801,698	0.06
3,271,000	Republic of Poland Government Bond*	7.50%	25/07/2028	874,550	0.03
<b>Total Polish Zloty</b>				<b>2,676,248</b>	<b>0.09</b>

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 7.93% (31 December 2023: 8.70%) (continued)</b>					
<b>Romanian New Leu</b>					
6,455,000	Romania Government Bond**	4.85%	25/07/2029	1,293,846	0.04
10,790,000	Romania Government Bond*	8.25%	29/09/2032	2,519,229	0.09
<b>Total Romanian New Leu</b>				<b>3,813,075</b>	<b>0.13</b>
<b>South African Rand</b>					
24,429,108	Republic of South Africa Government Bond*	8.00%	31/01/2030	1,228,546	0.04
15,379,799	Republic of South Africa Government Bond*	8.25%	31/03/2032	734,794	0.02
4,946,939	Republic of South Africa Government Bond*	8.50%	31/01/2037	213,265	0.01
<b>Total South African Rand</b>				<b>2,176,605</b>	<b>0.07</b>
<b>United States Dollar</b>					
585,000	Angolan Government International Bond*	8.00%	26/11/2029	527,436	0.02
3,350,000	Angolan Government International Bond*	8.75%	14/04/2032	2,973,091	0.10
1,100,000	Angolan Government International Bond*	9.13%	26/11/2049	904,812	0.03
2,475,000	Angolan Government International Bond*	9.38%	08/05/2048	2,076,370	0.07
1,000,000	Bahrain Government International Bond*	5.63%	18/05/2034	900,625	0.03
750,000	Brazilian Government International Bond*	6.00%	20/10/2033	722,254	0.02
400,000	Brazilian Government International Bond*	7.13%	13/05/2054	387,307	0.01
485,000	Colombia Government International Bond*	3.00%	30/01/2030	397,826	0.01
700,000	Colombia Government International Bond*	3.25%	22/04/2032	537,762	0.02
400,000	Colombia Government International Bond*	7.50%	02/02/2034	401,335	0.01
1,925,000	Dominican Republic International Bond*	6.85%	27/01/2045	1,902,027	0.06
730,000	Dominican Republic International Bond*	7.05%	03/02/2031	751,900	0.02
645,000	Ecuador Government International Bond*	3.50%	31/07/2035	322,598	0.01
420,000	Ecuador Government International Bond*	6.00%	31/07/2030	267,077	0.01
1,045,000	Egypt Government International Bond*	8.50%	31/01/2047	776,981	0.03
200,000	El Salvador Government International Bond*	9.50%	15/07/2052	157,567	0.01
1,720,000	Guatemala Government Bond*	3.70%	07/10/2033	1,410,154	0.05
1,815,000	Indonesia Government International Bond*	4.63%	15/04/2043	1,652,957	0.05
1,700,000	Ivory Coast Government International Bond*	6.13%	15/06/2033	1,511,088	0.05
400,000	Ivory Coast Government International Bond*	8.25%	30/01/2037	388,240	0.01
1,895,000	Mexico Government International Bond*	3.50%	12/02/2034	1,544,297	0.05
1,890,000	Mexico Government International Bond*	4.40%	12/02/2052	1,383,942	0.05
925,000	Mexico Government International Bond**	6.00%	07/05/2036	902,876	0.03
300,000	Mexico Government International Bond**	6.40%	07/05/2054	286,386	0.01
485,000	Mongolia Government International Bond*	5.13%	07/04/2026	470,935	0.02
1,195,000	Oman Government International Bond*	7.00%	25/01/2051	1,259,978	0.04
825,000	Panama Government International Bond*	2.25%	29/09/2032	594,653	0.02
2,000,000	Panama Government International Bond*	4.30%	29/04/2053	1,287,628	0.04
970,000	Paraguay Government International Bond*	3.85%	28/06/2033	845,514	0.03



## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 7.93% (31 December 2023: 8.70%) (continued)</b>					
<b>United States Dollar (continued)</b>					
815,000	Paraguay Government International Bond*	4.95%	28/04/2031	781,190	0.03
2,010,000	Paraguay Government International Bond*	5.40%	30/03/2050	1,760,928	0.06
635,000	Qatar Government International Bond*	4.40%	16/04/2050	556,462	0.02
1,085,000	Republic of South Africa Government International Bond*	5.65%	27/09/2047	821,753	0.03
485,000	Republic of South Africa Government International Bond*	5.75%	30/09/2049	367,037	0.01
1,000,000	Republic of South Africa Government International Bond*	5.88%	20/04/2032	929,425	0.03
1,422,000	Romanian Government International Bond*	3.00%	14/02/2031	1,181,902	0.04
2,000,000	Romanian Government International Bond*	3.63%	27/03/2032	1,694,613	0.06
1,184,000	Romanian Government International Bond*	4.00%	14/02/2051	818,736	0.03
580,000	Romanian Government International Bond 144A*	3.63%	27/03/2032	491,438	0.02
630,000	Romanian Government International Bond 144A*	4.00%	14/02/2051	435,708	0.01
2,185,000	Saudi Government International Bond*	3.25%	17/11/2051	1,434,365	0.05
580,000	Saudi Government International Bond*	3.75%	21/01/2055	410,642	0.01
1,800,000	Ukraine Government International Bond*	7.25%	15/03/2035	522,612	0.02
41,644,125	United States Treasury Inflation Indexed Bonds*	0.13%	15/04/2027	39,190,869	1.31
19,825,000	United States Treasury Note/Bond*	0.88%	30/06/2026	18,393,883	0.61
18,530,000	United States Treasury Note/Bond*	1.25%	31/03/2028	16,505,815	0.55
20,000,000	United States Treasury Note/Bond*	1.25%	15/08/2031	16,234,766	0.54
28,860,000	United States Treasury Note/Bond*	1.63%	15/05/2031	24,226,617	0.81
8,765,000	United States Treasury Note/Bond*	2.25%	15/08/2046	5,844,475	0.19
7,870,000	United States Treasury Note/Bond*	2.25%	15/02/2052	5,014,973	0.17
2,040,000	United States Treasury Note/Bond*	3.13%	15/02/2042	1,675,988	0.06
4,990,000	United States Treasury Note/Bond*	3.13%	15/05/2048	3,881,577	0.13
14,580,000	United States Treasury Note/Bond*	3.38%	15/05/2033	13,514,976	0.45
1,955,000	United States Treasury Note/Bond*	3.38%	15/05/2044	1,629,294	0.05
7,405,000	United States Treasury Note/Bond*	4.50%	15/05/2038	7,479,339	0.25
5,135,000	United States Treasury Note/Bond*	4.63%	15/05/2054	5,206,810	0.17
545,000	Uruguay Government International Bond*	5.10%	18/06/2050	514,454	0.02
3,136,300	Venezuela Government International Bond*	8.25%	13/10/2024	509,649	0.02
<b>Total United States Dollar</b>				<b>199,575,912</b>	<b>6.66</b>
<b>Total Government Bonds</b>				<b>237,399,857</b>	<b>7.93</b>
<b>Mortgage Backed Securities 47.78% (31 December 2023: 45.47%)</b>					
<b>United States Dollar</b>					
97,075,000	Fannie Mae Pool	2.50%	01/07/2043	79,279,180	2.65
5,225,399	Fannie Mae Pool	2.50%	01/10/2050	4,290,704	0.14
1,190,692	Fannie Mae Pool	2.50%	01/02/2051	976,180	0.03
4,514,254	Fannie Mae Pool	2.50%	01/09/2051	3,704,939	0.12
2,703,547	Fannie Mae Pool	2.50%	01/10/2051	2,211,509	0.07
3,972,160	Fannie Mae Pool	2.50%	01/11/2051	3,250,725	0.11

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,970,111	Fannie Mae Pool	2.50%	01/12/2051	1,610,293	0.05
596,584	Fannie Mae Pool	2.50%	01/01/2052	490,796	0.02
2,994,589	Fannie Mae Pool	2.50%	01/02/2052	2,454,844	0.08
715,826	Fannie Mae Pool	2.50%	01/03/2052	586,070	0.02
4,959,000	Fannie Mae Pool	2.50%	01/04/2052	4,062,849	0.14
4,082,966	Fannie Mae Pool	2.50%	01/05/2052	3,345,130	0.11
1,381,062	Fannie Mae Pool	2.50%	01/06/2052	1,130,824	0.04
924,511	Fannie Mae Pool	2.50%	01/09/2052	759,246	0.03
2,005,189	Fannie Mae Pool	3.00%	01/06/2050	1,724,875	0.06
2,007,951	Fannie Mae Pool	3.00%	01/04/2051	1,716,688	0.06
1,283,963	Fannie Mae Pool	3.00%	01/05/2051	1,102,926	0.04
1,164,101	Fannie Mae Pool	3.00%	01/07/2051	995,948	0.03
2,106,523	Fannie Mae Pool	3.00%	01/08/2051	1,801,444	0.06
2,260,591	Fannie Mae Pool	3.00%	01/11/2051	1,945,732	0.07
215,409	Fannie Mae Pool	3.00%	01/12/2051	183,626	0.01
894,283	Fannie Mae Pool	3.00%	01/01/2052	762,445	0.03
1,134,987	Fannie Mae Pool	3.00%	01/02/2052	967,574	0.03
3,591,651	Fannie Mae Pool	3.00%	01/03/2052	3,061,302	0.10
2,655,615	Fannie Mae Pool	3.00%	01/04/2052	2,262,645	0.08
1,673,780	Fannie Mae Pool	3.00%	01/05/2052	1,426,363	0.05
3,683,873	Fannie Mae Pool	3.00%	01/06/2052	3,139,349	0.10
2,698,259	Fannie Mae Pool	3.00%	01/07/2052	2,299,213	0.08
710,788	Fannie Mae Pool	3.00%	01/03/2053	605,390	0.02
1,058,758	Fannie Mae Pool	3.50%	01/05/2051	944,985	0.03
771,986	Fannie Mae Pool	3.50%	01/12/2051	683,893	0.02
661,236	Fannie Mae Pool	3.50%	01/02/2052	589,925	0.02
2,366,329	Fannie Mae Pool	3.50%	01/03/2052	2,104,552	0.07
3,645,641	Fannie Mae Pool	3.50%	01/04/2052	3,250,730	0.11
2,604,174	Fannie Mae Pool	3.50%	01/05/2052	2,307,006	0.08
4,332,429	Fannie Mae Pool	3.50%	01/06/2052	3,839,039	0.13
4,741,485	Fannie Mae Pool	3.50%	01/07/2052	4,201,379	0.14
2,971,733	Fannie Mae Pool	3.50%	01/08/2052	2,633,224	0.09
2,110,415	Fannie Mae Pool	3.50%	01/10/2052	1,869,591	0.06
2,097,674	Fannie Mae Pool	3.50%	01/04/2053	1,858,305	0.06
2,721,731	Fannie Mae Pool	3.50%	01/05/2053	2,411,552	0.08
1,209,881	Fannie Mae Pool	4.00%	01/02/2052	1,110,073	0.04
1,203,620	Fannie Mae Pool	4.00%	01/05/2052	1,103,833	0.04
4,517,010	Fannie Mae Pool	4.00%	01/06/2052	4,142,043	0.14
8,539,226	Fannie Mae Pool	4.00%	01/07/2052	7,818,042	0.26
486,690	Fannie Mae Pool	4.00%	01/08/2052	445,616	0.01

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued)</b>					
<b>United States Dollar (continued)</b>					
3,280,402	Fannie Mae Pool	4.00%	01/09/2052	3,006,460	0.10
11,217,041	Fannie Mae Pool	4.00%	01/10/2052	10,269,683	0.34
2,320,549	Fannie Mae Pool	4.00%	01/12/2052	2,125,268	0.07
3,836,761	Fannie Mae Pool	4.00%	01/02/2053	3,513,122	0.12
4,686,494	Fannie Mae Pool	4.00%	01/07/2053	4,290,659	0.14
5,368,277	Fannie Mae Pool	4.00%	01/12/2053	4,914,857	0.16
36,165,000	Fannie Mae Pool	4.50%	01/07/2042	34,098,227	1.14
2,086,467	Fannie Mae Pool	4.50%	01/06/2052	1,970,680	0.07
3,885,626	Fannie Mae Pool	4.50%	01/07/2052	3,669,991	0.12
5,413,329	Fannie Mae Pool	4.50%	01/08/2052	5,106,215	0.17
11,413,560	Fannie Mae Pool	4.50%	01/09/2052	10,773,373	0.36
5,943,474	Fannie Mae Pool	4.50%	01/10/2052	5,613,634	0.19
5,280,391	Fannie Mae Pool	4.50%	01/11/2052	4,982,654	0.17
4,650,435	Fannie Mae Pool	4.50%	01/01/2053	4,390,525	0.15
2,852,177	Fannie Mae Pool	4.50%	01/05/2053	2,692,958	0.09
2,635,855	Fannie Mae Pool	5.00%	01/08/2052	2,554,794	0.09
5,627,375	Fannie Mae Pool	5.00%	01/09/2052	5,458,660	0.18
3,065,582	Fannie Mae Pool	5.00%	01/10/2052	2,971,622	0.10
602,305	Fannie Mae Pool	5.00%	01/11/2052	583,878	0.02
1,671,251	Fannie Mae Pool	5.00%	01/12/2052	1,620,090	0.05
9,473,316	Fannie Mae Pool	5.00%	01/01/2053	9,172,468	0.31
3,669,719	Fannie Mae Pool	5.00%	01/02/2053	3,551,665	0.12
3,794,767	Fannie Mae Pool	5.00%	01/03/2053	3,672,689	0.12
7,631,458	Fannie Mae Pool	5.00%	01/04/2053	7,384,772	0.25
4,573,390	Fannie Mae Pool	5.00%	01/05/2053	4,422,376	0.15
4,085,287	Fannie Mae Pool	5.00%	01/06/2053	3,953,020	0.13
9,424,570	Fannie Mae Pool	5.00%	01/07/2053	9,114,006	0.30
10,705,011	Fannie Mae Pool	5.00%	01/08/2053	10,354,277	0.35
1,384,649	Fannie Mae Pool	5.00%	01/09/2053	1,339,212	0.04
4,162,593	Fannie Mae Pool	5.00%	01/02/2054	4,024,485	0.13
28,325,000	Fannie Mae Pool	5.00%	01/07/2054	27,377,883	0.91
3,403,019	Fannie Mae Pool	5.50%	01/12/2052	3,359,298	0.11
3,865,499	Fannie Mae Pool	5.50%	01/01/2053	3,821,570	0.13
1,968,936	Fannie Mae Pool	5.50%	01/02/2053	1,944,122	0.07
3,090,276	Fannie Mae Pool	5.50%	01/03/2053	3,054,670	0.10
3,370,276	Fannie Mae Pool	5.50%	01/04/2053	3,327,826	0.11
4,942,695	Fannie Mae Pool	5.50%	01/05/2053	4,878,795	0.16
664,746	Fannie Mae Pool	5.50%	01/06/2053	656,163	0.02
3,608,687	Fannie Mae Pool	5.50%	01/07/2053	3,561,023	0.12
11,121,911	Fannie Mae Pool	5.50%	01/08/2053	10,975,011	0.37

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued)</b>					
<b>United States Dollar (continued)</b>					
12,331,348	Fannie Mae Pool	5.50%	01/09/2053	12,168,473	0.41
5,394,584	Fannie Mae Pool	5.50%	01/10/2053	5,323,331	0.18
2,368,108	Fannie Mae Pool	5.50%	01/11/2053	2,336,830	0.08
700,648	Fannie Mae Pool	5.50%	01/12/2053	691,395	0.02
2,854,143	Fannie Mae Pool	5.50%	01/03/2054	2,815,997	0.09
1,440,951	Fannie Mae Pool	5.50%	01/04/2054	1,421,767	0.05
3,821,472	Fannie Mae Pool	5.50%	01/06/2054	3,773,936	0.13
99,255,000	Fannie Mae Pool	5.50%	01/07/2054	97,901,875	3.27
2,811,879	Fannie Mae Pool	6.00%	01/01/2053	2,830,162	0.09
3,318,349	Fannie Mae Pool	6.00%	01/02/2053	3,343,443	0.11
1,277,734	Fannie Mae Pool	6.00%	01/04/2053	1,285,532	0.04
2,959,825	Fannie Mae Pool	6.00%	01/06/2053	2,974,240	0.10
6,597,594	Fannie Mae Pool	6.00%	01/07/2053	6,623,819	0.22
6,506,918	Fannie Mae Pool	6.00%	01/08/2053	6,530,832	0.22
534,061	Fannie Mae Pool	6.00%	01/09/2053	535,914	0.02
1,636,237	Fannie Mae Pool	6.00%	01/10/2053	1,649,500	0.06
8,856,613	Fannie Mae Pool	6.00%	01/12/2053	8,887,382	0.30
1,003,868	Fannie Mae Pool	6.00%	01/02/2054	1,007,092	0.03
3,366,701	Fannie Mae Pool	6.00%	01/03/2054	3,377,527	0.11
3,729,046	Fannie Mae Pool	6.00%	01/05/2054	3,741,037	0.13
985,020	Fannie Mae Pool	6.00%	01/06/2054	988,188	0.03
51,650,000	Fannie Mae Pool	6.00%	01/07/2054	51,801,318	1.73
681,686	Fannie Mae Pool	6.50%	01/11/2053	694,307	0.02
1,505,199	Fannie Mae Pool	6.50%	01/12/2053	1,533,714	0.05
1,163,816	Fannie Mae Pool	6.50%	01/01/2054	1,186,800	0.04
2,698,495	Fannie Mae Pool	6.50%	01/03/2054	2,747,858	0.09
971,862	Fannie Mae Pool	6.50%	01/05/2054	989,641	0.03
3,256,784	Fannie Mae Pool (BU3058)	2.50%	01/12/2051	2,669,414	0.09
2,748,688	Fannie Mae Pool (BU8723)	3.50%	01/06/2052	2,435,717	0.08
696,552	Fannie Mae Pool (BU8725)	3.50%	01/06/2052	620,113	0.02
1,309,706	Fannie Mae Pool (BV2623)	4.50%	01/07/2052	1,237,024	0.04
1,386,570	Fannie Mae Pool (BV2634)	4.00%	01/07/2052	1,271,216	0.04
1,316,769	Fannie Mae Pool (BV4201)	3.00%	01/03/2052	1,122,362	0.04
1,105,018	Fannie Mae Pool (BV7928)	4.50%	01/08/2052	1,043,694	0.03
1,596,636	Fannie Mae Pool (BV7959)	5.00%	01/08/2052	1,548,604	0.05
664,567	Fannie Mae Pool (BV8055)	4.50%	01/09/2052	627,686	0.02
749,309	Fannie Mae Pool (BV9913)	3.50%	01/06/2052	663,973	0.02
3,187,981	Fannie Mae Pool (BW0015)	4.00%	01/07/2052	2,923,502	0.10
2,415,064	Fannie Mae Pool (BW1192)	4.50%	01/09/2052	2,281,041	0.08
4,630,395	Fannie Mae Pool (BW1502)	4.50%	01/07/2052	4,373,427	0.15

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued)</b>					
<b>United States Dollar (continued)</b>					
2,646,362	Fannie Mae Pool (BW9903)	4.50%	01/10/2052	2,499,225	0.08
1,564,219	Fannie Mae Pool (BX3198)	4.00%	01/12/2052	1,434,208	0.05
2,256,741	Fannie Mae Pool (BX5065)	5.50%	01/01/2053	2,230,393	0.07
1,976,330	Fannie Mae Pool (BX7768)	5.00%	01/03/2053	1,914,609	0.06
2,037,020	Fannie Mae Pool (BX8626)	5.50%	01/04/2053	2,013,574	0.07
1,944,043	Fannie Mae Pool (BY3520)	5.50%	01/06/2053	1,920,511	0.06
1,170,501	Fannie Mae Pool (CB2751)	2.50%	01/02/2052	959,255	0.03
544,235	Fannie Mae Pool (CB2759)	3.00%	01/02/2052	463,837	0.02
2,475,280	Fannie Mae Pool (CB3050)	2.50%	01/03/2052	2,025,031	0.07
2,357,582	Fannie Mae Pool (CB3158)	2.50%	01/03/2052	1,948,741	0.07
597,286	Fannie Mae Pool (CB3586)	3.00%	01/05/2052	510,720	0.02
2,916,096	Fannie Mae Pool (CB3600)	3.50%	01/05/2052	2,601,614	0.09
1,010,597	Fannie Mae Pool (CB3770)	3.50%	01/06/2052	895,508	0.03
811,267	Fannie Mae Pool (CB3780)	3.50%	01/05/2052	719,504	0.02
2,001,880	Fannie Mae Pool (CB3897)	3.50%	01/06/2052	1,773,794	0.06
1,328,534	Fannie Mae Pool (CB3899)	3.50%	01/06/2052	1,185,247	0.04
3,483,178	Fannie Mae Pool (CB3914)	4.00%	01/06/2052	3,194,395	0.11
267,350	Fannie Mae Pool (CB4386)	4.50%	01/08/2052	252,513	0.01
452,166	Fannie Mae Pool (CB4612)	4.50%	01/09/2052	427,072	0.01
3,517,597	Fannie Mae Pool (CB4613)	4.50%	01/09/2052	3,323,058	0.11
2,348,028	Fannie Mae Pool (CB4831)	4.50%	01/10/2052	2,217,676	0.07
2,171,673	Fannie Mae Pool (CB4861)	5.00%	01/10/2052	2,104,163	0.07
4,869,013	Fannie Mae Pool (CB5592)	5.50%	01/02/2053	4,808,738	0.16
1,662,990	Fannie Mae Pool (CB5636)	5.00%	01/02/2053	1,612,701	0.05
1,477,564	Fannie Mae Pool (CB5906)	5.50%	01/03/2053	1,461,582	0.05
4,424,040	Fannie Mae Pool (CB6031)	5.00%	01/04/2053	4,290,255	0.14
3,182,224	Fannie Mae Pool (CB6619)	5.50%	01/06/2053	3,140,194	0.10
2,833,111	Fannie Mae Pool (CB8223)	6.00%	01/03/2054	2,864,640	0.10
3,541,036	Fannie Mae Pool (FM8658)	2.50%	01/09/2051	2,897,757	0.10
2,287,973	Fannie Mae Pool (FS1172)	3.00%	01/11/2051	1,957,465	0.07
1,826,232	Fannie Mae Pool (FS1185)	3.50%	01/04/2052	1,619,665	0.05
3,300,109	Fannie Mae Pool (FS1632)	2.50%	01/08/2051	2,714,466	0.09
1,521,099	Fannie Mae Pool (FS1790)	4.00%	01/05/2052	1,392,721	0.05
2,252,870	Fannie Mae Pool (FS1857)	2.50%	01/05/2052	1,853,392	0.06
1,356,518	Fannie Mae Pool (FS1866)	3.50%	01/05/2052	1,207,279	0.04
3,940,154	Fannie Mae Pool (FS1921)	2.50%	01/02/2052	3,235,811	0.11
3,139,464	Fannie Mae Pool (FS2043)	2.50%	01/04/2052	2,582,987	0.09
1,126,799	Fannie Mae Pool (FS2078)	3.50%	01/06/2052	998,442	0.03
1,978,252	Fannie Mae Pool (FS2707)	3.50%	01/04/2052	1,763,964	0.06
451,073	Fannie Mae Pool (FS2805)	2.50%	01/09/2052	369,771	0.01

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued)</b>					
<b>United States Dollar (continued)</b>					
2,010,307	Fannie Mae Pool (FS3024)	4.00%	01/09/2052	1,843,532	0.06
3,235,093	Fannie Mae Pool (FS3205)	2.50%	01/04/2052	2,661,463	0.09
6,574,006	Fannie Mae Pool (FS3213)	3.50%	01/07/2052	5,825,314	0.19
387,898	Fannie Mae Pool (FS3334)	3.00%	01/04/2052	330,292	0.01
4,729,467	Fannie Mae Pool (FS3457)	4.50%	01/11/2052	4,466,997	0.15
5,823,576	Fannie Mae Pool (FS3526)	4.00%	01/12/2052	5,339,843	0.18
3,704,813	Fannie Mae Pool (FS3539)	3.50%	01/07/2052	3,282,804	0.11
1,750,126	Fannie Mae Pool (FS3642)	5.00%	01/11/2052	1,694,591	0.06
1,115,101	Fannie Mae Pool (FS3662)	5.00%	01/01/2053	1,083,427	0.04
1,162,209	Fannie Mae Pool (FS3747)	5.50%	01/12/2052	1,149,562	0.04
3,416,706	Fannie Mae Pool (FS3881)	5.50%	01/02/2053	3,378,875	0.11
5,906,042	Fannie Mae Pool (FS4110)	2.50%	01/03/2052	4,850,275	0.16
1,833,804	Fannie Mae Pool (FS4190)	5.00%	01/04/2053	1,773,252	0.06
2,902,737	Fannie Mae Pool (FS4357)	5.50%	01/04/2053	2,872,513	0.10
1,782,747	Fannie Mae Pool (FS4874)	5.50%	01/06/2053	1,762,599	0.06
2,440,966	Fannie Mae Pool (FS4933)	6.00%	01/06/2053	2,454,568	0.08
2,117,143	Fannie Mae Pool (FS4967)	4.00%	01/10/2052	1,941,289	0.06
2,538,220	Fannie Mae Pool (FS5116)	5.50%	01/06/2053	2,511,792	0.08
3,397,835	Fannie Mae Pool (FS5235)	5.50%	01/07/2053	3,353,953	0.11
1,500,261	Fannie Mae Pool (FS5673)	4.00%	01/02/2053	1,374,987	0.05
2,318,485	Fannie Mae Pool (FS5701)	4.00%	01/12/2052	2,126,143	0.07
2,457,659	Fannie Mae Pool (FS5835)	6.00%	01/09/2053	2,475,786	0.08
2,537,577	Fannie Mae Pool (FS5888)	6.00%	01/10/2053	2,554,620	0.09
4,910,699	Fannie Mae Pool (FS5890)	6.00%	01/10/2053	4,938,206	0.16
4,228,508	Fannie Mae Pool (FS6288)	5.50%	01/10/2053	4,186,116	0.14
1,213,450	Fannie Mae Pool (FS6471)	3.00%	01/05/2052	1,034,179	0.03
3,401,452	Fannie Mae Pool (FS6838)	5.50%	01/11/2053	3,357,185	0.11
4,257,642	Fannie Mae Pool (FS6941)	6.00%	01/02/2054	4,292,413	0.14
1,455,773	Fannie Mae Pool (FS6943)	3.00%	01/06/2052	1,240,265	0.04
1,419,275	Fannie Mae Pool (FS7587)	5.50%	01/04/2054	1,404,004	0.05
1,602,996	Fannie Mae Pool (FS7870)	6.00%	01/05/2054	1,615,944	0.05
2,199,564	Fannie Mae Pool (FS7944)	2.50%	01/06/2052	1,800,629	0.06
1,128,605	Fannie Mae Pool (MA4414)	2.50%	01/09/2051	926,854	0.03
2,079,505	Fannie Mae Pool (MA4466)	2.50%	01/11/2051	1,706,701	0.06
859,332	Fannie Mae Pool (MA4579)	3.00%	01/04/2052	732,373	0.02
2,623,951	Fannie Mae Pool (MA4600)	3.50%	01/05/2052	2,325,122	0.08
649,634	Fannie Mae Pool (MA4626)	4.00%	01/06/2052	595,163	0.02
6,726,473	Fannie Mae Pool (MA4700)	4.00%	01/08/2052	6,161,434	0.21
12,307,518	Fannie Mae Pool (MA5038)	5.00%	01/06/2053	11,901,121	0.40
4,544,156	Fannie Mae Pool (MA5166)	6.00%	01/10/2053	4,559,476	0.15

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,921,339	Freddie Mac Pool	2.50%	01/05/2051	1,583,025	0.05
1,936,637	Freddie Mac Pool	2.50%	01/06/2051	1,586,100	0.05
1,709,914	Freddie Mac Pool	2.50%	01/09/2051	1,403,798	0.05
1,445,816	Freddie Mac Pool	2.50%	01/10/2051	1,183,874	0.04
5,732,277	Freddie Mac Pool	2.50%	01/11/2051	4,704,597	0.16
1,227,027	Freddie Mac Pool	2.50%	01/12/2051	1,005,865	0.03
2,062,269	Freddie Mac Pool	2.50%	01/01/2052	1,691,038	0.06
2,688,391	Freddie Mac Pool	2.50%	01/02/2052	2,203,589	0.07
5,296,941	Freddie Mac Pool	2.50%	01/03/2052	4,340,485	0.15
504,454	Freddie Mac Pool	2.50%	01/04/2052	413,363	0.01
1,127,113	Freddie Mac Pool	2.50%	01/05/2052	927,305	0.03
1,205,117	Freddie Mac Pool	2.50%	01/07/2052	988,794	0.03
900,838	Freddie Mac Pool	2.50%	01/09/2052	737,110	0.02
1,629,812	Freddie Mac Pool	3.00%	01/07/2051	1,393,648	0.05
344,167	Freddie Mac Pool	3.00%	01/11/2051	295,151	0.01
2,507,427	Freddie Mac Pool	3.00%	01/12/2051	2,139,682	0.07
680,764	Freddie Mac Pool	3.00%	01/01/2052	584,149	0.02
750,603	Freddie Mac Pool	3.00%	01/03/2052	641,948	0.02
2,209,569	Freddie Mac Pool	3.00%	01/04/2052	1,886,742	0.06
2,676,777	Freddie Mac Pool	3.00%	01/05/2052	2,280,447	0.08
1,329,058	Freddie Mac Pool	3.00%	01/06/2052	1,132,412	0.04
672,154	Freddie Mac Pool	3.00%	01/01/2053	572,691	0.02
874,938	Freddie Mac Pool	3.00%	01/09/2053	745,214	0.02
1,006,918	Freddie Mac Pool	3.50%	01/02/2052	895,765	0.03
3,660,781	Freddie Mac Pool	3.50%	01/04/2052	3,243,619	0.11
1,078,997	Freddie Mac Pool	3.50%	01/05/2052	956,016	0.03
1,078,672	Freddie Mac Pool	3.50%	01/06/2052	956,287	0.03
3,045,848	Freddie Mac Pool	3.50%	01/07/2052	2,698,578	0.09
5,668,711	Freddie Mac Pool	3.50%	01/09/2052	5,022,402	0.17
2,350,320	Freddie Mac Pool	3.50%	01/10/2052	2,082,285	0.07
3,258,352	Freddie Mac Pool	3.50%	01/11/2052	2,886,682	0.10
2,060,707	Freddie Mac Pool	3.50%	01/12/2052	1,825,825	0.06
1,259,438	Freddie Mac Pool	3.50%	01/02/2053	1,115,722	0.04
863,094	Freddie Mac Pool	3.50%	01/05/2053	764,648	0.03
1,909,936	Freddie Mac Pool	4.00%	01/04/2052	1,751,613	0.06
1,476,863	Freddie Mac Pool	4.00%	01/05/2052	1,354,364	0.05
1,415,348	Freddie Mac Pool	4.00%	01/06/2052	1,298,021	0.04
1,388,840	Freddie Mac Pool	4.00%	01/07/2052	1,272,327	0.04
3,225,613	Freddie Mac Pool	4.00%	01/08/2052	2,958,217	0.10
6,950,098	Freddie Mac Pool	4.00%	01/09/2052	6,362,848	0.21

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued)</b>					
<b>United States Dollar (continued)</b>					
4,431,044	Freddie Mac Pool	4.00%	01/10/2052	4,056,626	0.14
5,172,484	Freddie Mac Pool	4.00%	01/11/2052	4,737,232	0.16
5,328,441	Freddie Mac Pool	4.00%	01/01/2053	4,878,981	0.16
1,236,952	Freddie Mac Pool	4.00%	01/04/2053	1,132,570	0.04
2,298,796	Freddie Mac Pool	4.00%	01/05/2053	2,105,329	0.07
4,132,462	Freddie Mac Pool	4.00%	01/06/2053	3,783,307	0.13
1,339,737	Freddie Mac Pool	4.50%	01/06/2052	1,268,589	0.04
2,081,611	Freddie Mac Pool	4.50%	01/07/2052	1,966,404	0.07
3,890,004	Freddie Mac Pool	4.50%	01/08/2052	3,674,705	0.12
9,087,654	Freddie Mac Pool	4.50%	01/09/2052	8,576,888	0.29
4,078,446	Freddie Mac Pool	4.50%	01/10/2052	3,850,982	0.13
7,025,438	Freddie Mac Pool	4.50%	01/11/2052	6,629,692	0.22
779,057	Freddie Mac Pool	4.50%	01/12/2052	734,864	0.02
2,256,414	Freddie Mac Pool	4.50%	01/05/2053	2,131,122	0.07
6,464,246	Freddie Mac Pool	5.00%	01/10/2052	6,263,196	0.21
3,916,805	Freddie Mac Pool	5.00%	01/11/2052	3,793,317	0.13
1,404,837	Freddie Mac Pool	5.00%	01/12/2052	1,360,184	0.05
7,848,051	Freddie Mac Pool	5.00%	01/01/2053	7,596,034	0.25
5,979,765	Freddie Mac Pool	5.00%	01/02/2053	5,787,341	0.19
621,943	Freddie Mac Pool	5.00%	01/03/2053	601,716	0.02
5,044,368	Freddie Mac Pool	5.00%	01/04/2053	4,880,813	0.16
4,190,372	Freddie Mac Pool	5.00%	01/05/2053	4,052,211	0.14
7,612,944	Freddie Mac Pool	5.00%	01/06/2053	7,361,305	0.25
1,104,264	Freddie Mac Pool	5.00%	01/07/2053	1,068,095	0.04
4,947,787	Freddie Mac Pool	5.00%	01/08/2053	4,790,436	0.16
606,658	Freddie Mac Pool	5.00%	01/11/2053	586,660	0.02
464,296	Freddie Mac Pool	5.00%	01/01/2054	448,870	0.02
476,971	Freddie Mac Pool	5.00%	01/03/2054	462,184	0.02
1,260,971	Freddie Mac Pool	5.50%	01/11/2052	1,248,489	0.04
2,552,011	Freddie Mac Pool	5.50%	01/12/2052	2,523,761	0.08
2,671,714	Freddie Mac Pool	5.50%	01/01/2053	2,639,762	0.09
4,606,752	Freddie Mac Pool	5.50%	01/03/2053	4,548,277	0.15
4,350,479	Freddie Mac Pool	5.50%	01/04/2053	4,295,880	0.14
7,662,985	Freddie Mac Pool	5.50%	01/05/2053	7,564,675	0.25
4,685,115	Freddie Mac Pool	5.50%	01/06/2053	4,623,238	0.15
3,297,972	Freddie Mac Pool	5.50%	01/07/2053	3,255,006	0.11
3,394,414	Freddie Mac Pool	5.50%	01/08/2053	3,358,523	0.11
503,922	Freddie Mac Pool	5.50%	01/09/2053	498,608	0.02
1,247,795	Freddie Mac Pool	5.50%	01/11/2053	1,233,436	0.04
2,416,393	Freddie Mac Pool	5.50%	01/12/2053	2,384,476	0.08



## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued)</b>					
<b>United States Dollar (continued)</b>					
292,797	Freddie Mac Pool	5.50%	01/02/2054	288,884	0.01
2,139,813	Freddie Mac Pool	5.50%	01/03/2054	2,111,215	0.07
3,920,504	Freddie Mac Pool	5.50%	01/04/2054	3,868,106	0.13
5,591,960	Freddie Mac Pool	5.50%	01/06/2054	5,517,509	0.18
2,603,800	Freddie Mac Pool	6.00%	01/01/2053	2,616,445	0.09
3,562,741	Freddie Mac Pool	6.00%	01/05/2053	3,584,628	0.12
3,481,310	Freddie Mac Pool	6.00%	01/06/2053	3,506,983	0.12
2,433,805	Freddie Mac Pool	6.00%	01/07/2053	2,445,127	0.08
3,457,710	Freddie Mac Pool	6.00%	01/08/2053	3,485,477	0.12
8,757,899	Freddie Mac Pool	6.00%	01/09/2053	8,788,291	0.29
4,750,689	Freddie Mac Pool	6.00%	01/10/2053	4,766,683	0.16
594,644	Freddie Mac Pool	6.00%	01/01/2054	596,646	0.02
9,674,191	Freddie Mac Pool	6.00%	01/02/2054	9,705,267	0.32
6,338,503	Freddie Mac Pool	6.00%	01/04/2054	6,358,884	0.21
1,937,694	Freddie Mac Pool	6.00%	01/05/2054	1,943,925	0.07
1,921,916	Freddie Mac Pool	6.00%	01/06/2054	1,928,096	0.06
1,619,530	Freddie Mac Pool	6.50%	01/07/2053	1,652,091	0.06
3,321,407	Freddie Mac Pool	6.50%	01/02/2054	3,382,165	0.11
2,394,196	Freddie Mac Pool	6.50%	01/03/2054	2,439,596	0.08
310,602	Freddie Mac Pool (QC6452)	2.50%	01/09/2051	255,159	0.01
1,982,752	Freddie Mac Pool (QE2482)	3.50%	01/05/2052	1,756,496	0.06
1,119,652	Freddie Mac Pool (QE6058)	4.50%	01/07/2052	1,057,468	0.04
2,686,907	Freddie Mac Pool (QE7028)	4.50%	01/08/2052	2,537,532	0.08
755,306	Freddie Mac Pool (QE8253)	4.50%	01/08/2052	713,356	0.02
1,469,379	Freddie Mac Pool (QF0212)	4.50%	01/09/2052	1,387,772	0.05
2,304,900	Freddie Mac Pool (QF3903)	5.50%	01/11/2052	2,281,336	0.08
3,465,530	Freddie Mac Pool (QF6256)	5.00%	01/01/2053	3,354,160	0.11
577,474	Freddie Mac Pool (QF7085)	5.50%	01/02/2053	571,027	0.02
807,282	Freddie Mac Pool (RA5546)	3.00%	01/07/2051	690,309	0.02
2,201,838	Freddie Mac Pool (RA7642)	4.50%	01/08/2052	2,079,973	0.07
988,565	Freddie Mac Pool (RA7784)	4.50%	01/08/2052	933,662	0.03
2,340,415	Freddie Mac Pool (RA7921)	4.00%	01/09/2052	2,145,666	0.07
1,991,823	Freddie Mac Pool (RA8247)	5.00%	01/11/2052	1,929,374	0.06
3,893,480	Freddie Mac Pool (SD1011)	2.50%	01/04/2052	3,194,867	0.11
1,460,802	Freddie Mac Pool (SD1060)	4.00%	01/07/2052	1,339,844	0.04
454,743	Freddie Mac Pool (SD1064)	3.00%	01/01/2052	387,566	0.01
505,179	Freddie Mac Pool (SD1181)	3.00%	01/06/2052	431,376	0.01
3,628,040	Freddie Mac Pool (SD1724)	4.00%	01/09/2052	3,330,646	0.11
1,112,580	Freddie Mac Pool (SD1913)	5.00%	01/11/2052	1,076,790	0.04
450,985	Freddie Mac Pool (SD1957)	3.00%	01/03/2052	385,034	0.01

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued)</b>					
<b>United States Dollar (continued)</b>					
984,123	Freddie Mac Pool (SD2334)	5.00%	01/02/2053	952,543	0.03
3,499,910	Freddie Mac Pool (SD2513)	4.50%	01/08/2052	3,305,678	0.11
978,732	Freddie Mac Pool (SD2611)	4.00%	01/11/2052	897,258	0.03
2,087,531	Freddie Mac Pool (SD2642)	5.50%	01/04/2053	2,061,955	0.07
2,697,902	Freddie Mac Pool (SD2654)	5.00%	01/04/2053	2,611,078	0.09
619,282	Freddie Mac Pool (SD2862)	6.00%	01/05/2053	623,786	0.02
1,869,052	Freddie Mac Pool (SD3010)	5.50%	01/06/2053	1,848,886	0.06
670,167	Freddie Mac Pool (SD3097)	3.50%	01/06/2052	593,743	0.02
773,643	Freddie Mac Pool (SD3136)	5.50%	01/06/2053	767,960	0.03
1,235,070	Freddie Mac Pool (SD3209)	2.50%	01/04/2052	1,013,535	0.03
1,917,759	Freddie Mac Pool (SD3218)	5.00%	01/05/2053	1,854,504	0.06
688,059	Freddie Mac Pool (SD3371)	5.50%	01/05/2053	681,484	0.02
1,557,208	Freddie Mac Pool (SD3392)	5.50%	01/07/2053	1,542,365	0.05
2,742,115	Freddie Mac Pool (SD3443)	5.50%	01/05/2053	2,708,946	0.09
1,792,262	Freddie Mac Pool (SD3609)	2.50%	01/04/2052	1,472,179	0.05
1,254,435	Freddie Mac Pool (SD3736)	5.50%	01/09/2053	1,240,222	0.04
1,766,232	Freddie Mac Pool (SD3817)	6.00%	01/09/2053	1,778,835	0.06
1,339,864	Freddie Mac Pool (SD4446)	3.50%	01/06/2052	1,191,885	0.04
968,100	Freddie Mac Pool (SD4531)	2.50%	01/04/2052	794,884	0.03
748,054	Freddie Mac Pool (SD4663)	6.00%	01/01/2054	752,690	0.03
1,719,491	Freddie Mac Pool (SD4750)	4.00%	01/10/2052	1,577,045	0.05
3,525,589	Freddie Mac Pool (SD5058)	5.50%	01/03/2054	3,494,797	0.12
4,033,405	Freddie Mac Pool (SD5136)	6.00%	01/04/2054	4,062,806	0.14
3,000,000	Freddie Mac Pool (SD5622)	5.50%	01/06/2054	2,962,429	0.10
2,231,686	Freddie Mac Pool (SD8205)	2.50%	01/04/2052	1,828,189	0.06
4,334,438	Freddie Mac Pool (SD8206)	3.00%	01/04/2052	3,693,458	0.12
6,024,655	Freddie Mac Pool (SD8213)	3.00%	01/05/2052	5,133,251	0.17
1,890,739	Freddie Mac Pool (SD8214)	3.50%	01/05/2052	1,675,281	0.06
4,812,524	Freddie Mac Pool (SD8221)	3.50%	01/06/2052	4,263,357	0.14
6,954,749	Freddie Mac Pool (SD8226)	3.50%	01/07/2052	6,162,024	0.21
1,082,090	Freddie Mac Pool (SD8231)	4.50%	01/07/2052	1,022,019	0.03
9,248,063	Freddie Mac Pool (SD8237)	4.00%	01/08/2052	8,468,554	0.28
7,807,798	Freddie Mac Pool (SD8238)	4.50%	01/08/2052	7,364,694	0.25
12,864,452	Freddie Mac Pool (SD8257)	4.50%	01/10/2052	12,142,636	0.41
2,430,547	Freddie Mac Pool (SD8300)	5.50%	01/02/2053	2,400,200	0.08
2,778,877	Freddie Mac Pool (SD8307)	5.00%	01/03/2053	2,689,225	0.09
2,340,082	Freddie Mac Pool (SD8348)	5.00%	01/08/2053	2,263,305	0.08
3,617,253	Freddie Mac Pool (SD8350)	6.00%	01/08/2053	3,629,424	0.12
3,913,997	Freddie Mac Pool (SD8362)	5.50%	01/09/2053	3,862,300	0.13
28,705,000	Ginnie Mae	5.00%	01/07/2054	27,953,283	0.93

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Mortgage Backed Securities 47.78% (31 December 2023: 45.47%) (continued)</b>					
<b>United States Dollar (continued)</b>					
19,860,000	Ginnie Mae	5.50%	01/07/2038	19,706,197	0.66
63,205,000	Ginnie Mae	6.00%	01/07/2054	63,477,367	2.12
1,380,220	Ginnie Mae II Pool	5.00%	20/11/2052	1,346,510	0.05
1,543,835	Ginnie Mae II Pool	5.00%	20/02/2053	1,505,074	0.05
1,399,605	Ginnie Mae II Pool	5.00%	20/03/2053	1,364,105	0.05
977,967	Ginnie Mae II Pool	5.00%	20/04/2053	953,035	0.03
1,880,586	Ginnie Mae II Pool	5.00%	20/05/2053	1,831,935	0.06
3,502,898	Ginnie Mae II Pool	5.00%	20/07/2053	3,413,178	0.11
1,674,824	Ginnie Mae II Pool	5.00%	20/08/2053	1,631,926	0.05
2,242,054	Ginnie Mae II Pool	5.00%	20/09/2053	2,183,701	0.07
1,990,097	Ginnie Mae II Pool	5.00%	20/10/2053	1,938,302	0.06
918,412	Ginnie Mae II Pool	5.00%	20/01/2054	894,509	0.03
3,491,432	Ginnie Mae II Pool	5.50%	20/06/2053	3,466,918	0.12
4,242,912	Ginnie Mae II Pool	5.50%	20/07/2053	4,213,092	0.14
1,925,215	Ginnie Mae II Pool	5.50%	20/08/2053	1,911,684	0.06
1,190,855	Ginnie Mae II Pool	5.50%	20/09/2053	1,182,300	0.04
722,477	Ginnie Mae II Pool	5.50%	20/02/2054	717,286	0.02
1,044,838	Ginnie Mae II Pool	6.00%	20/06/2053	1,050,259	0.04
3,652,737	Ginnie Mae II Pool	6.00%	20/07/2053	3,671,690	0.12
341,162	Ginnie Mae II Pool	6.00%	20/08/2053	342,933	0.01
2,205,853	Ginnie Mae II Pool	6.00%	20/10/2053	2,216,954	0.07
5,456,310	Ginnie Mae II Pool	6.00%	20/12/2053	5,483,769	0.18
5,916,506	Ginnie Mae II Pool	6.00%	20/01/2054	5,946,281	0.20
1,141,228	Ginnie Mae II Pool	6.00%	20/03/2054	1,146,971	0.04
3,525,000	Ginnie Mae II Pool	6.00%	20/06/2054	3,542,740	0.12
<b>Total Mortgage Backed Securities **</b>				<b>1,431,213,971</b>	<b>47.78</b>
<b>Municipal Bonds 0.42% (31 December 2023: 0.64%)</b>					
<b>United States Dollar</b>					
565,000	Bay Area Toll Authority	7.04%	01/04/2050	668,846	0.02
845,000	California State University	2.98%	01/11/2051	575,134	0.02
875,000	Central Texas Turnpike System	3.03%	15/08/2041	665,188	0.02
265,000	City of Atlantic City NJ	4.29%	01/09/2026	259,558	0.01
845,000	Commonwealth Financing Authority	3.53%	01/06/2042	697,268	0.02
845,000	County of Clark NV	3.23%	01/07/2044	624,671	0.02
705,000	Dallas Area Rapid Transit	2.82%	01/12/2042	518,756	0.02
795,000	Foothill-Eastern Transportation Corridor Agency	3.92%	15/01/2053	639,815	0.02
845,000	Grand Parkway Transportation Corp	3.24%	01/10/2052	618,462	0.02
845,000	Highland Local School District/Medina County	3.19%	01/12/2049	616,091	0.02
845,000	JobsOhio Beverage System	2.83%	01/01/2038	685,975	0.02

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Municipal Bonds 0.42% (31 December 2023: 0.64%) (continued)</b>					
<b>United States Dollar (continued)</b>					
460,000	Los Angeles Community College District	6.75%	01/08/2049	530,495	0.02
400,000	Massachusetts Educational Financing Authority	4.08%	01/07/2027	389,711	0.01
725,000	Michigan Finance Authority	3.38%	01/12/2040	589,602	0.02
200,000	New Jersey Housing & Mortgage Finance Agency	3.80%	01/10/2032	192,729	0.01
1,125,000	New York State Dormitory Authority	2.69%	01/07/2040	839,227	0.03
840,000	Ohio Turnpike & Infrastructure Commission	3.22%	15/02/2048	638,166	0.02
845,000	Ohio University	2.91%	01/12/2043	629,481	0.02
705,000	Regents of the University of California Medical Center Pooled Revenue	3.01%	15/05/2050	474,441	0.02
565,000	State of California	7.63%	01/03/2040	670,754	0.02
530,000	Texas Private Activity Bond Surface Transportation Corp	3.92%	31/12/2049	435,607	0.02
845,000	Utah Transit Authority	2.77%	15/12/2038	652,203	0.02
<b>Total Municipal Bonds †</b>				<b>12,612,180</b>	<b>0.42</b>
<b>Term Loans^ 2.85% (31 December 2023: 0.02%)</b>					
<b>United States Dollar</b>					
4,974,425	Allied Universal Holdco LLC	9.19%	12/05/2028	4,960,919	0.16
1,995,000	Artera Services LLC	9.83%	15/02/2031	2,007,997	0.07
5,000,000	Auris Luxembourg III Sarl	9.56%	28/02/2029	5,018,750	0.17
4,974,619	Bausch & Lomb Corp	8.69%	10/05/2027	4,927,982	0.16
1,500,000	Champions Holdco Inc	10.08%	23/02/2029	1,508,123	0.05
4,974,490	Chariot Buyer LLC	8.69%	03/11/2028	4,977,599	0.17
1,772,398	Deerfield Dakota Holding LLC	12.35%	07/04/2028	1,776,829	0.06
4,997,419	Ellucian Holdings Inc	8.94%	09/10/2029	5,026,054	0.17
5,000,000	Engineered Machinery Holdings Inc	11.60%	21/05/2029	4,996,900	0.17
4,987,133	First Brands Group LLC	14.14%	30/03/2028	4,849,987	0.16
3,501,985	Granite Generation LLC	9.21%	09/11/2026	3,504,174	0.12
2,983	GTT Communications Inc	0.00%	30/06/2028	2,200	0.00
491	GTT Communications Inc	6.44%	30/12/2027	460	0.00
3,000,000	Level 3 Financing Inc	0.00%	15/04/2030	2,928,000	0.10
900,001	Lids Holdings Inc	10.99%	14/12/2026	900,001	0.03
4,903,498	Lightstone Holdco LLC B Term Loan	11.08%	29/01/2027	4,838,355	0.16
277,370	Lightstone Holdco LLC C Term Loan	11.08%	29/01/2027	273,685	0.01
1,980,000	Maverick Bidco Inc	9.84%	18/05/2028	1,979,416	0.06
1,916,960	Men's Wearhouse LLC	11.84%	26/02/2029	1,913,768	0.06
361,611	Nautilus Power LLC	10.85%	16/11/2026	332,391	0.01
5,146,154	Northeast Grocery Inc	12.83%	13/12/2028	5,161,155	0.17
1,761,502	Parkway Generation LLC B Term Loan	10.34%	18/02/2029	1,762,162	0.06
234,005	Parkway Generation LLC C Term Loan	10.34%	18/02/2029	234,092	0.01
4,987,500	Prairie ECI Acquiror LP	10.09%	01/08/2029	4,996,877	0.17
1,972,718	Revere Power LLC B Term Loan	9.73%	27/03/2026	1,818,353	0.06

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Term Loans<sup>^</sup> 2.85% (31 December 2023: 0.02%) (continued)</b>					
<b>United States Dollar (continued)</b>					
173,112	Revere Power LLC C Term Loan	9.73%	27/03/2026	159,566	0.00
4,974,293	S&S Holdings LLC	10.43%	11/03/2028	4,986,729	0.17
1,990,000	Summer BC Bidco B LLC	10.59%	15/02/2029	2,000,776	0.07
497,429	TEAM Services Group LLC	10.58%	20/12/2027	497,845	0.02
1,987,500	Trulite Holding Corp	11.35%	01/03/2030	1,932,844	0.06
5,000,000	Verde Purchaser LLC	9.83%	30/11/2030	5,001,875	0.17
<b>Total Term Loans<sup>†</sup></b>				<b>85,275,864</b>	<b>2.85</b>
<b>Repurchase Agreements 0.55% (31 December 2023: 0.00%)</b>					
<b>United States Dollar</b>					
16,500,000	State Street Bank and Trust Co, repurchase value US\$ 16,507,274 <sup>^</sup>	5.29%	01/07/2024	16,500,000	0.55
<b>Total Repurchase Agreements<sup>†</sup></b>				<b>16,500,000</b>	<b>0.55</b>
Number of Shares	Security Description			Fair Value US\$	% of Net Assets
<b>Investment Funds 1.86% (31 December 2023: 3.01%)</b>					
<b>Pound Sterling</b>					
21,035	NB Global Monthly Income Fund Ltd			14,891	0.00
<b>Total Pound Sterling</b>				<b>14,891</b>	<b>0.00</b>
<b>United States Dollar</b>					
579,894	Neuberger Berman China Bond Fund			5,706,156	0.19
760,691	Neuberger Berman Euro Bond Absolute Return Fund			9,546,677	0.32
486,855	Neuberger Berman European High Yield Bond Fund			6,679,649	0.22
459,982	Neuberger Berman Global Flexible Credit Income Fund			5,786,568	0.19
654,438	Neuberger Berman Global High Yield SDG Engagement Fund			9,279,934	0.31
2,000,000	Neuberger Berman Global Investment Grade Credit Fund			18,840,000	0.63
<b>Total United States Dollar</b>				<b>55,838,984</b>	<b>1.86</b>
<b>Total Investment Funds<sup>‡</sup></b>				<b>55,853,875</b>	<b>1.86</b>
<b>Total Investments</b>				<b>3,381,613,148</b>	<b>112.90</b>

<sup>^</sup> Collateralised by US Treasury Notes/Bonds valued at US\$ 16,830,087 in total.

**Forward Currency Contracts 0.34% (31 December 2023: 1.01%)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
CNY 3,107,129	US\$ 428,228	19/09/2024	Citibank NA	1	5	0.00
COP 1,667,935,439	US\$ 397,528	02/08/2024	JPMorgan Chase Bank	2	2,650	0.00
€ 379,848	HUF 148,272,894	08/07/2024	Citibank NA	2	4,928	0.00
€ 32,601	US\$ 34,965	18/07/2024	Citibank NA	2	2	0.00

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

## Forward Currency Contracts 0.34% (31 December 2023: 1.01%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
€ 123,985	US\$ 132,908	05/08/2024	Citibank NA	1	194	0.00
€ 198,061	US\$ 212,369	05/08/2024	JPMorgan Chase Bank	1	256	0.00
€ 20,180	CZK 499,008	18/09/2024	JPMorgan Chase Bank	1	319	0.00
€ 225,391	PLN 971,963	18/09/2024	JPMorgan Chase Bank	1	943	0.00
€ 446,723	US\$ 477,805	03/07/2024	JPMorgan Chase Bank	1	992	0.00
€ 314,632	HUF 123,047,959	08/07/2024	Morgan Stanley	1	3,453	0.00
£ 11,726	US\$ 14,647	18/07/2024	Citibank NA	2	177	0.00
£ 935,489	€ 1,098,268	18/07/2024	Royal Bank of Canada	1	4,699	0.00
HUF 20,736,800	US\$ 55,895	18/07/2024	Citibank NA	1	345	0.00
HUF 122,294,540	€ 305,596	09/09/2024	JPMorgan Chase Bank	1	2,410	0.00
INR 91,549,642	US\$ 1,097,323	12/07/2024	Goldman Sachs International	1	801	0.00
INR 7,253,306	US\$ 86,713	12/07/2024	JPMorgan Chase Bank	1	289	0.00
MXN 24,226,344	US\$ 1,296,278	19/07/2024	Citibank NA	2	25,118	0.00
PLN 3,843,765	€ 883,714	18/09/2024	JPMorgan Chase Bank	2	4,475	0.00
RON 293,824	€ 58,842	18/07/2024	JPMorgan Chase Bank	1	142	0.00
TRY 4,268,598	US\$ 92,412	24/03/2025	Citibank NA	1	6,720	0.00
TRY 6,954,017	US\$ 148,786	24/03/2025	Goldman Sachs International	2	12,710	0.00
TRY 37,282,049	US\$ 888,726	09/01/2025	Goldman Sachs International	1	40,924	0.00
TRY 5,232,512	US\$ 114,673	27/05/2025	Goldman Sachs International	1	828	0.00
US\$ 110,550	BRL 574,036	05/09/2024	Barclays Bank Plc	1	7,953	0.00
US\$ 123,846	PEN 464,249	12/07/2024	Citibank NA	1	2,653	0.00
US\$ 1,374,399	COP 5,535,618,119	02/08/2024	Citibank NA	3	46,270	0.00
US\$ 137,111	MXN 2,497,077	19/07/2024	Citibank NA	1	911	0.00
US\$ 8,019,038	MXN 134,909,994	18/07/2024	Citibank NA	1	659,364	0.02
US\$ 16,530,115	£ 13,000,000	18/07/2024	Citibank NA	2	95,222	0.01
US\$ 1,056,410	€ 969,826	03/07/2024	Citibank NA	3	16,951	0.00
US\$ 1,386,490	CNY 9,929,992	19/09/2024	Citibank NA	2	17,911	0.00
US\$ 52,163,886	€ 48,100,000	18/07/2024	Citibank NA	2	573,320	0.02
US\$ 73,382	CLP 67,942,218	12/07/2024	Citibank NA	1	1,413	0.00
US\$ 823,186	BRL 4,480,253	05/09/2024	Citibank NA	2	22,440	0.00
US\$ 140,878	ZAR 2,562,406	22/08/2024	Citibank NA	1	1,104	0.00
US\$ 51,425	¥ 7,801,832	18/07/2024	Citibank NA	1	2,803	0.00
US\$ 370,014	PEN 1,407,251	12/07/2024	Goldman Sachs International	2	2,649	0.00
US\$ 358,867	COP 1,416,496,001	02/08/2024	Goldman Sachs International	1	19,016	0.00
US\$ 6,649,549	€ 6,100,000	08/07/2024	Goldman Sachs International	1	110,084	0.01
US\$ 252,908	COP 1,002,700,129	02/08/2024	JPMorgan Chase Bank	1	12,336	0.00
US\$ 86,877	TRY 3,890,353	27/05/2025	JPMorgan Chase Bank	1	1,003	0.00
US\$ 62,680	IDR 1,024,635,571	18/09/2024	JPMorgan Chase Bank	1	142	0.00
US\$ 39,320,747	€ 36,429,679	18/07/2024	Royal Bank of Canada	3	247,405	0.01

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 0.34% (31 December 2023: 1.01%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 3,855,815	US\$ 2,538,268	18/07/2024	Goldman Sachs International	2	37,928	0.00
AUD 2,215,449	US\$ 1,471,275	18/07/2024	UBS AG	1	8,938	0.00
AUD 343,756,320	US\$ 223,695,585	18/07/2024	Westpac Banking Corp	63	5,979,200	0.20
US\$ 1,704,761	AUD 2,549,560	18/07/2024	Westpac Banking Corp	7	1,317	0.00
<i>CNY Hedged Classes</i>						
CNY 1,191,468	US\$ 163,406	18/07/2024	Westpac Banking Corp	2	15	0.00
US\$ 415,706	CNY 3,000,567	18/07/2024	Goldman Sachs International	1	4,151	0.00
US\$ 5,609,699	CNY 40,527,623	18/07/2024	Westpac Banking Corp	42	50,978	0.00
<i>EUR Hedged Classes</i>						
€ 67,252,399	US\$ 71,942,414	18/07/2024	UBS AG	4	190,421	0.01
€ 305,856	US\$ 327,238	18/07/2024	Westpac Banking Corp	12	813	0.00
US\$ 902,566	€ 834,077	18/07/2024	Goldman Sachs International	2	7,961	0.00
US\$ 1,208,881	€ 1,111,389	18/07/2024	UBS AG	2	16,839	0.00
US\$ 2,195,177	€ 2,031,626	18/07/2024	Westpac Banking Corp	29	16,118	0.00
<i>GBP Hedged Classes</i>						
£ 416,930	US\$ 521,429	18/07/2024	Goldman Sachs International	1	5,664	0.00
£ 57,450,069	US\$ 71,786,189	18/07/2024	UBS AG	4	843,482	0.03
£ 4,814,317	US\$ 6,033,262	18/07/2024	Westpac Banking Corp	26	53,104	0.00
US\$ 470,512	£ 370,035	18/07/2024	Goldman Sachs International	1	2,706	0.00
US\$ 480,120	£ 376,929	18/07/2024	UBS AG	1	3,598	0.00
US\$ 5,271,772	£ 4,151,616	18/07/2024	Westpac Banking Corp	23	23,207	0.00
<i>HKD Hedged Classes</i>						
HKD 1,138,856,177	US\$ 145,871,710	18/07/2024	Goldman Sachs International	1	71,090	0.00
HKD 12,220,731	US\$ 1,566,065	18/07/2024	UBS AG	1	5	0.00
HKD 1,285,267,309	US\$ 164,629,524	18/07/2024	Westpac Banking Corp	33	75,652	0.00
US\$ 10,803,119	HKD 84,222,171	18/07/2024	Westpac Banking Corp	26	10,166	0.00
<i>JPY Hedged Classes</i>						
¥ 60,864,277	US\$ 379,296	18/07/2024	Westpac Banking Corp	2	16	0.00
US\$ 4,513,713	¥ 696,965,342	18/07/2024	Goldman Sachs International	5	170,164	0.01
US\$ 3,193,588	¥ 484,668,418	18/07/2024	UBS AG	2	173,091	0.01
US\$ 433,870	¥ 68,195,055	18/07/2024	Westpac Banking Corp	8	8,872	0.00
<i>SGD Hedged Classes</i>						
SGD 229,527,972	US\$ 169,438,644	18/07/2024	Westpac Banking Corp	29	56,264	0.00
US\$ 1,121,583	SGD 1,514,795	18/07/2024	Goldman Sachs International	1	2,982	0.00
US\$ 2,177,439	SGD 2,931,719	18/07/2024	UBS AG	2	12,512	0.00
US\$ 5,623,004	SGD 7,581,874	18/07/2024	Westpac Banking Corp	25	24,171	0.00
<i>ZAR Hedged Classes</i>						
ZAR 784,192	US\$ 41,843	18/07/2024	Goldman Sachs International	4	1,051	0.00
ZAR 71,364,803	US\$ 3,770,195	18/07/2024	Westpac Banking Corp	27	133,322	0.01

## Strategic Income - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 0.34% (31 December 2023: 1.01%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>ZAR Hedged Classes (continued)</i>						
ZAR 71,364,803	US\$ 3,770,195	18/07/2024	Westpac Banking Corp	27	133,322	0.01
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>9,940,128</b>	<b>0.34</b>

### Futures Contracts 0.19% (31 December 2023: 0.18%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets	
225	3 Month SONIA Future June 2025	64,744	0.00	
(385)	Euro-BOBL Future September 2024	54,977	0.00	
2	Euro-Buxl 30-Year Bond Future September 2024	6,945	0.00	
(3)	Euro-OAT Future September 2024	3,344	0.00	
567	Euro-Schatz Future September 2024	225,546	0.01	
30	United Kingdom Long Gilt Future September 2024	60,879	0.00	
3,659	US Treasury 10-Year Note (CBT) Future September 2024	1,930,466	0.07	
275	US Treasury 10-Year Ultra Future September 2024	112,148	0.00	
691	US Treasury 2-Year Note (CBT) Future September 2024	406,651	0.01	
4,496	US Treasury 5-Year Note (CBT) Future September 2024	2,869,973	0.10	
<b>Total Unrealised Gain on Futures Contracts <sup>*</sup></b>			<b>5,735,673</b>	<b>0.19</b>

### Interest Rate Swap Contracts 0.01% (31 December 2023: 0.04%)

Notional Amount	Expiration Date	Counterparty	Receive/(Pay)#	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
USD 4,978,000	08/02/2054	Chicago Mercantile Exchange <sup>1</sup>	Receive	3.57%	1D SOFR	117,861	0.01
CAD 9,846,656	26/06/2029	LCH Clearnet Ltd <sup>1</sup>	Receive	3.34%	1D CDOR	29,421	0.00
SEK 28,899,000	11/12/2028	LCH Clearnet Ltd <sup>1</sup>	(Pay)	2.65%	3M STIBOR	4,169	0.00
<b>Total Unrealised Gain on Interest Rate Swap Contracts <sup>∞</sup></b>						<b>151,451</b>	<b>0.01</b>

#Receive - Funds receives variable rate and pays fixed rate

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

### Total Return Swap Contracts 0.01% (31 December 2023: 0.02%)

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Gain US\$	% of Net Assets
USD 35,080,000	20/09/2024	5.34 <sup>1</sup>	iBoxx USD Liquid Investment Grade Index <sup>2</sup>	218,246	0.01
USD 38,600,000	20/09/2024	5.34 <sup>1</sup>	iBoxx USD Liquid High Yield Index <sup>2</sup>	110,064	0.00
<b>Total Unrealised Gain on Total Return Swap Contracts <sup>∞</sup></b>				<b>328,310</b>	<b>0.01</b>

<sup>1</sup> The USD Secured Overnight Financing Rate is the benchmark for this total return swap contract.

<sup>2</sup> The counterparty for the total return swap contracts is Goldman Sachs International.



## Strategic Income - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>3,397,768,710</b>	<b>113.45</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (0.36%) (31 December 2023: (0.27%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
BRL 19,812,204	US\$ 3,830,148	23/08/2024	Barclays Bank Plc	1	(284,236)	(0.01)
BRL 16,860,564	US\$ 3,220,000	08/07/2024	Goldman Sachs International	1	(186,531)	(0.01)
BRL 820,515	US\$ 159,615	23/08/2024	Standard Chartered Bank	1	(12,762)	(0.00)
CNY 1,975,704	US\$ 276,134	19/09/2024	Citibank NA	1	(3,837)	(0.00)
COP 1,421,019,817	US\$ 346,503	02/08/2024	Citibank NA	1	(5,566)	(0.00)
COP 3,705,818,790	US\$ 938,146	02/08/2024	Morgan Stanley	1	(49,030)	(0.00)
€ 387,553	US\$ 419,266	03/07/2024	Citibank NA	3	(3,887)	(0.00)
€ 104,405	RON 521,449	18/07/2024	Citibank NA	2	(276)	(0.00)
€ 304,707	£ 262,469	18/07/2024	Citibank NA	1	(5,000)	(0.00)
€ 86,465	US\$ 94,169	03/07/2024	Goldman Sachs International	1	(1,496)	(0.00)
€ 307,215	HUF 122,294,540	08/07/2024	JPMorgan Chase Bank	1	(2,455)	(0.00)
€ 296,861	US\$ 322,357	03/07/2024	JPMorgan Chase Bank	3	(4,181)	(0.00)
£ 1,141,078	€ 1,350,724	18/07/2024	Royal Bank of Canada	1	(6,168)	(0.00)
HUF 123,104,385	€ 320,475	08/07/2024	Barclays Bank Plc	1	(9,563)	(0.00)
HUF 123,104,385	€ 319,525	08/07/2024	Citibank NA	1	(8,545)	(0.00)
HUF 1,117,823,000	US\$ 3,102,823	08/07/2024	Goldman Sachs International	1	(70,009)	(0.00)
HUF 137,724,447	€ 350,036	09/09/2024	Goldman Sachs International	1	(3,612)	(0.00)
HUF 98,220,594	€ 249,603	09/09/2024	JPMorgan Chase Bank	1	(2,543)	(0.00)
HUF 147,406,623	€ 375,093	08/07/2024	JPMorgan Chase Bank	2	(2,181)	(0.00)
IDR 8,694,892,198	US\$ 532,125	18/09/2024	Citibank NA	1	(1,437)	(0.00)
¥ 691,000,000	US\$ 4,448,078	08/07/2024	Goldman Sachs International	1	(148,502)	(0.01)
KRW 521,306,292	US\$ 380,916	19/09/2024	Citibank NA	1	(1,003)	(0.00)
MXN 745,249	US\$ 40,681	19/07/2024	Citibank NA	1	(33)	(0.00)
PEN 331,545	US\$ 90,064	12/07/2024	Citibank NA	1	(3,514)	(0.00)
PEN 276,054	US\$ 74,056	12/07/2024	Goldman Sachs International	1	(1,992)	(0.00)
US\$ 54,022,898	€ 50,488,649	18/07/2024	Citibank NA	2	(129,659)	(0.00)
US\$ 21,996,262	£ 17,567,642	18/07/2024	Citibank NA	2	(213,145)	(0.01)
US\$ 4,855	NOK 52,924	18/07/2024	Citibank NA	1	(117)	(0.00)
US\$ 369,863	TWD 11,999,312	01/10/2024	Citibank NA	1	(1,183)	(0.00)
US\$ 718,236	INR 60,013,206	12/07/2024	Citibank NA	3	(1,613)	(0.00)
US\$ 1,086,741	THB 39,794,507	18/09/2024	Citibank NA	1	(4,671)	(0.00)
US\$ 106,253	€ 99,322	03/07/2024	Citibank NA	1	(200)	(0.00)
US\$ 86,676	INR 7,253,663	12/07/2024	Goldman Sachs International	1	(331)	(0.00)
US\$ 359,278	ZAR 6,722,987	22/08/2024	Goldman Sachs International	1	(7,447)	(0.00)
US\$ 478,547	€ 446,723	05/08/2024	JPMorgan Chase Bank	1	(1,024)	(0.00)

## Strategic Income - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (0.36%) (31 December 2023: (0.27%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
US\$ 158,704	€ 148,454	03/07/2024	JPMorgan Chase Bank	2	(409)	(0.00)
US\$ 312,142	ZAR 5,869,678	22/08/2024	Morgan Stanley	1	(8,036)	(0.00)
US\$ 370,152	CLP 350,834,073	12/07/2024	Morgan Stanley	1	(1,474)	(0.00)
ZAR 5,986,456	US\$ 326,744	22/08/2024	Goldman Sachs International	1	(195)	(0.00)
<i>AUD Hedged Classes</i>						
AUD 2,334,505	US\$ 1,561,704	18/07/2024	Goldman Sachs International	1	(1,946)	(0.00)
AUD 2,112,032	US\$ 1,413,156	18/07/2024	Westpac Banking Corp	4	(2,039)	(0.00)
US\$ 7,735,713	AUD 11,742,328	18/07/2024	Goldman Sachs International	5	(109,717)	(0.00)
US\$ 1,190,641	AUD 1,818,627	18/07/2024	UBS AG	1	(24,443)	(0.00)
US\$ 10,908,726	AUD 16,494,057	18/07/2024	Westpac Banking Corp	35	(111,490)	(0.01)
<i>CNY Hedged Classes</i>						
CNY 547,072,757	US\$ 75,645,360	18/07/2024	Goldman Sachs International	2	(609,465)	(0.02)
CNY 84,066,614	US\$ 11,627,585	18/07/2024	Westpac Banking Corp	63	(97,097)	(0.00)
<i>EUR Hedged Classes</i>						
€ 889,912	US\$ 958,858	18/07/2024	Goldman Sachs International	2	(4,366)	(0.00)
€ 9,027,028	US\$ 9,815,030	18/07/2024	Westpac Banking Corp	50	(132,916)	(0.01)
US\$ 1,794,950	€ 1,678,231	18/07/2024	Westpac Banking Corp	13	(5,070)	(0.00)
<i>GBP Hedged Classes</i>						
£ 751,450	US\$ 956,194	18/07/2024	Goldman Sachs International	2	(6,194)	(0.00)
£ 311,237	US\$ 397,100	18/07/2024	UBS AG	1	(3,628)	(0.00)
£ 1,690,088	US\$ 2,146,566	18/07/2024	Westpac Banking Corp	22	(9,919)	(0.00)
US\$ 359,606	£ 289,190	18/07/2024	Goldman Sachs International	1	(5,994)	(0.00)
US\$ 1,958,270	£ 1,564,137	18/07/2024	Westpac Banking Corp	17	(19,147)	(0.00)
<i>HKD Hedged Classes</i>						
HKD 16,138,758	US\$ 2,072,060	18/07/2024	Goldman Sachs International	1	(3,901)	(0.00)
HKD 23,729,111	US\$ 3,042,480	18/07/2024	UBS AG	1	(1,628)	(0.00)
HKD 88,873,512	US\$ 11,393,909	18/07/2024	Westpac Banking Corp	20	(4,893)	(0.00)
US\$ 2,220,219	HKD 17,337,990	18/07/2024	Goldman Sachs International	2	(1,620)	(0.00)
US\$ 3,394,131	HKD 26,498,055	18/07/2024	UBS AG	1	(1,557)	(0.00)
US\$ 18,900,463	HKD 147,569,519	18/07/2024	Westpac Banking Corp	34	(10,360)	(0.00)
<i>JPY Hedged Classes</i>						
¥ 135,913,453	US\$ 867,976	18/07/2024	Goldman Sachs International	1	(20,951)	(0.00)
¥ 18,440,959,876	US\$ 121,498,424	18/07/2024	UBS AG	3	(6,572,718)	(0.22)
¥ 5,157,527,769	US\$ 33,499,255	18/07/2024	Westpac Banking Corp	68	(1,357,079)	(0.05)
<i>SGD Hedged Classes</i>						
SGD 3,574,539	US\$ 2,661,858	18/07/2024	Goldman Sachs International	2	(22,239)	(0.00)
SGD 73,071,571	US\$ 54,224,129	18/07/2024	Westpac Banking Corp	56	(264,435)	(0.01)
US\$ 811,884	SGD 1,103,267	18/07/2024	Westpac Banking Corp	6	(2,823)	(0.00)
<i>ZAR Hedged Classes</i>						
US\$ 11,866	ZAR 221,024	18/07/2024	Goldman Sachs International	3	(222)	(0.00)
US\$ 4,735	ZAR 88,592	18/07/2024	UBS AG	1	(111)	(0.00)

## Strategic Income - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (0.36%) (31 December 2023: (0.27%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>ZAR Hedged Classes (continued)</i>						
US\$ 1,553,615	ZAR 28,745,368	18/07/2024	Westpac Banking Corp	9	(18,701)	(0.00)
ZAR 9,550,194	US\$ 522,973	18/07/2024	Westpac Banking Corp	4	(595)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(10,615,127)</b>	<b>(0.36)</b>

### Futures Contracts (0.09%) (31 December 2023: (0.92%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(200)	3 Month SOFR Future March 2026	(5,000)	(0.00)
108	3 Month SONIA Future March 2026	(11,946)	(0.00)
12	Euro-BTP Future September 2024	(16,076)	(0.00)
73	Euro-Bund Future September 2024	(19,081)	(0.00)
(564)	US Treasury Long Bond (CBT) Future September 2024	(596,688)	(0.02)
(1,642)	US Treasury Ultra Bond (CBT) Future September 2024	(2,214,630)	(0.07)
<b>Total Unrealised Loss on Futures Contracts <sup>‡</sup></b>		<b>(2,863,421)</b>	<b>(0.09)</b>

### Interest Rate Swap Contracts (0.03%) (31 December 2023: (0.06%))

Notional Amount	Expiration Date	Counterparty	Receive/(Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
BRL 2,262,674	02/01/2031	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	11.24%	1D BROIS	(48,210)	(0.00)
NOK 493,665,000	23/02/2026	LCH Clearnet Ltd <sup>1</sup>	(Pay)	4.51%	6M NIBOR	(68,270)	(0.00)
SEK 200,463,000	23/02/2029	LCH Clearnet Ltd <sup>1</sup>	Receive	2.82%	3M STIBOR	(174,827)	(0.00)
BRL 3,860,376	04/01/2027	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	6.18%	1D BROIS	(213,542)	(0.01)
BRL 6,266,079	02/01/2025	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	6.17%	1D BROIS	(221,704)	(0.01)
USD 20,258,000	08/02/2029	Chicago Mercantile Exchange <sup>1</sup>	(Pay)	3.80%	1D SOFR	(251,582)	(0.01)
<b>Total Unrealised Loss on Interest Rate Swap Contracts <sup>∞</sup></b>						<b>(978,135)</b>	<b>(0.03)</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(14,456,683)</b>	<b>(0.48)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>3,383,312,027</b>	<b>112.97</b>
<b>Other Net Liabilities</b>	<b>(388,296,107)</b>	<b>(12.97)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>2,995,015,920</b>	<b>100.00</b>

<sup>^</sup> Term loans showing a 0.00% coupon rate may not have settled as at 30 June 2024 and thus do not have an interest rate in effect. Interest rates do not take effect until settlement.

## Strategic Income - Schedule of Investments (Continued)

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	548,710,905	15.36
** Transferable securities and/or money market instruments dealt in on a regulated market	2,659,760,275	74.49
† Other transferable securities and/or money market instruments	117,288,093	3.28
μ Investment funds	55,853,875	1.56
± Financial derivative instruments traded on a regulated market	2,872,252	0.08
∞ Financial derivative instruments that are traded OTC and centrally cleared	(1,173,373)	(0.03)
<b>Total Investments</b>	<b>3,383,312,027</b>	<b>94.74</b>

## Sustainable Asia High Yield - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 90.72% (31 December 2023: 85.29%)</b>					
<b>United States Dollar</b>					
440,000	Adani Green Energy Ltd**	4.38%	08/09/2024	435,523	1.44
400,000	Axis Bank Ltd*	4.10%	29/12/2049	374,000	1.24
400,000	Bangkok Bank PCL**	3.73%	25/09/2034	354,704	1.17
300,000	Bangkok Bank PCL**	5.00%	29/12/2049	292,758	0.97
400,000	Bank Negara Indonesia Persero Tbk PT**	3.75%	30/03/2026	382,656	1.27
400,000	Bank Negara Indonesia Persero Tbk PT*	4.30%	29/12/2049	371,901	1.23
250,000	Bank of East Asia Ltd*	5.83%	29/12/2049	245,102	0.81
250,000	Bank of East Asia Ltd*	6.75%	27/06/2034	248,520	0.82
375,000	CA Magnum Holdings**	5.38%	31/10/2026	357,827	1.18
450,000	CAS Capital No 1 Ltd*	4.00%	29/12/2049	421,312	1.39
200,000	Cathaylife Singapore Pte Ltd**	5.95%	05/07/2034	200,674	0.66
200,000	Central Plaza Development Ltd*	3.85%	14/07/2025	190,036	0.63
200,000	Champion Path Holdings Ltd**	4.85%	27/01/2028	182,265	0.60
400,000	China Overseas Grand Oceans Finance IV Cayman Ltd*	2.45%	09/02/2026	362,284	1.20
594,125	Continuum Energy Levanter Pte Ltd**	4.50%	09/02/2027	594,338	1.97
200,000	Continuum Green Energy India Pvt/Co-Issuers**	7.50%	26/06/2033	198,525	0.66
200,000	ENN Clean Energy International Investment Ltd**	3.38%	12/05/2026	190,716	0.63
400,000	Fortune Star BVI Ltd**	5.00%	18/05/2026	372,398	1.23
400,000	Fortune Star BVI Ltd*	5.95%	19/10/2025	385,150	1.27
800,000	Franshion Brilliant Ltd*	4.25%	23/07/2029	609,830	2.02
400,000	Fuqing Investment Management Ltd*	3.25%	23/06/2025	370,626	1.23
400,000	FWD Group Holdings Ltd**	6.38%	29/12/2049	399,398	1.32
200,000	FWD Group Holdings Ltd*	7.64%	02/07/2031	203,795	0.67
200,000	FWD Group Holdings Ltd**	8.05%	29/12/2049	195,908	0.65
200,000	FWD Group Holdings Ltd**	8.40%	05/04/2029	204,679	0.68
200,000	GENM Capital Labuan Ltd*	3.88%	19/04/2031	174,704	0.58
729,000	Globe Telecom Inc*	4.20%	29/12/2049	691,279	2.29
400,000	GLP China Holdings Ltd*	2.95%	29/03/2026	346,084	1.15
400,000	GLP Pte Ltd**	3.88%	04/06/2025	370,775	1.23
500,000	GLP Pte Ltd**	4.50%	29/12/2049	310,000	1.03
364,000	Greenko Dutch BV**	3.85%	29/03/2026	343,862	1.14
1,214,500	Greenko Power II Ltd*	4.30%	13/12/2028	1,110,853	3.68
500,000	Greenko Solar Mauritius Ltd*	5.95%	29/07/2026	489,411	1.62
200,000	Hanwha Life Insurance Co Ltd**	3.38%	04/02/2032	187,321	0.62
400,000	HDFC Bank Ltd**	3.70%	29/12/2049	371,624	1.23
600,000	Huarong Finance 2017 Co Ltd*	4.25%	07/11/2027	554,922	1.84
400,000	Huarong Finance 2017 Co Ltd*	4.75%	27/04/2027	377,500	1.25
281,000	IRB Infrastructure Developers Ltd*	7.11%	11/03/2032	281,000	0.93
532,000	JSW Hydro Energy Ltd*	4.13%	18/05/2031	473,025	1.57

## Sustainable Asia High Yield - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 90.72% (31 December 2023: 85.29%) (continued)</b>					
<b>United States Dollar (continued)</b>					
400,000	JSW Steel Ltd**	5.05%	05/04/2032	352,546	1.17
600,000	Kasikornbank PCL*	3.34%	02/10/2031	560,144	1.85
200,000	Kasikornbank PCL**	5.28%	29/12/2049	195,235	0.65
200,000	Lenovo Group Ltd*	3.42%	02/11/2030	176,926	0.59
1,050,000	Longfor Group Holdings Ltd**	3.95%	16/09/2029	761,573	2.52
500,000	Medco Bell Pte Ltd**	6.38%	30/01/2027	491,794	1.63
300,000	Medco Maple Tree Pte Ltd**	8.96%	27/04/2029	314,578	1.04
300,000	Meituan**	0.00%	27/04/2028	270,600	0.90
900,000	Melco Resorts Finance Ltd*	5.38%	04/12/2029	807,044	2.67
700,000	Melco Resorts Finance Ltd*	5.75%	21/07/2028	656,403	2.17
200,000	Melco Resorts Finance Ltd**	7.63%	17/04/2032	197,308	0.65
200,000	MGM China Holdings Ltd**	4.75%	01/02/2027	190,677	0.63
360,000	MGM China Holdings Ltd*	5.88%	15/05/2026	356,511	1.18
200,000	MGM China Holdings Ltd**	7.13%	26/06/2031	201,194	0.67
400,000	Network i2i Ltd*	5.65%	29/12/2049	397,838	1.32
200,000	New Metro Global Ltd**	4.50%	02/05/2026	121,527	0.40
200,000	NWD Finance BVI Ltd*	4.13%	29/12/2049	121,680	0.40
350,000	PCPD Capital Ltd*	5.13%	18/06/2026	303,070	1.00
600,000	Periama Holdings LLC**	5.95%	19/04/2026	593,877	1.97
200,000	Philippine National Bank**	3.28%	27/09/2024	198,634	0.66
95,000	ReNew Pvt Ltd**	5.88%	05/03/2027	92,284	0.30
600,000	ReNew Wind Energy AP2/ReNew Power Pvt Ltd other 9 Subsidiaries**	4.50%	14/07/2028	545,160	1.80
200,000	Sands China Ltd**	5.40%	08/08/2028	195,951	0.65
500,000	Shriram Finance Ltd**	6.63%	22/04/2027	500,886	1.66
1,150,000	Standard Chartered Plc*	4.30%	29/12/2049	962,598	3.19
400,000	Standard Chartered Plc**	4.75%	29/12/2049	330,788	1.09
200,000	Standard Chartered Plc**	6.00%	29/12/2049	197,770	0.65
200,000	Standard Chartered Plc*	7.75%	29/12/2049	202,477	0.67
469,800	Star Energy Geothermal Wayang Windu Ltd**	6.75%	24/04/2033	473,003	1.57
600,000	Studio City Finance Ltd*	6.50%	15/01/2028	570,514	1.89
2,310,875	Sunac China Holdings Ltd*	7.25%	30/09/2030	207,979	0.69
350,000	Vanke Real Estate Hong Kong Co Ltd*	3.98%	09/11/2027	222,182	0.74
94,000	Vedanta Resources Finance II Plc**	13.88%	21/01/2027	93,044	0.31
200,000	Wynn Macau Ltd*	5.50%	15/01/2026	195,943	0.65
300,000	Wynn Macau Ltd*	5.50%	01/10/2027	286,106	0.95
600,000	Wynn Macau Ltd*	5.63%	26/08/2028	563,097	1.86
310,000	Yanlord Land HK Co Ltd**	5.13%	20/05/2026	266,197	0.88
<b>Total Corporate Bonds</b>				<b>27,402,423</b>	<b>90.72</b>

## Sustainable Asia High Yield - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 7.43% (31 December 2023: 8.77%)</b>					
<b>United States Dollar</b>					
300,000	Development Bank of Mongolia LLC	11.00%	07/03/2026	306,562	1.02
333,000	Philippine Government International Bond	5.00%	17/07/2033	329,005	1.09
600,000	Sri Lanka Government International Bond	5.75%	18/04/2023	344,999	1.14
200,000	Sri Lanka Government International Bond	5.88%	25/07/2022	114,104	0.38
600,000	Sri Lanka Government International Bond	6.13%	03/06/2025	355,831	1.18
750,000	Sri Lanka Government International Bond	6.85%	03/11/2025	444,546	1.47
600,000	Sri Lanka Government International Bond	7.55%	28/03/2030	348,466	1.15
<b>Total Government Bonds *</b>				<b>2,243,513</b>	<b>7.43</b>
<b>Total Investments</b>				<b>29,645,936</b>	<b>98.15</b>

Forward Currency Contracts 0.00% (31 December 2023: 0.06%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 381,537	US\$ 408,145	18/07/2024	UBS AG	3	1,080	0.00
€ 175	US\$ 187	18/07/2024	Westpac Banking Corp	1	0	0.00
US\$ 195	€ 182	18/07/2024	UBS AG	1	0	0.00
US\$ 9,617	€ 8,920	18/07/2024	Westpac Banking Corp	1	50	0.00
<i>GBP Hedged Classes</i>						
£ 19,869	US\$ 24,829	18/07/2024	Citibank NA	1	291	0.00
£ 282	US\$ 353	18/07/2024	Goldman Sachs International	1	4	0.00
£ 19,869	US\$ 24,820	18/07/2024	State Street Bank and Trust Co	1	300	0.00
£ 270	US\$ 339	18/07/2024	UBS AG	1	2	0.00
US\$ 16	£ 12	18/07/2024	Goldman Sachs International	2	0	0.00
US\$ 61	£ 48	18/07/2024	UBS AG	1	0	0.00
US\$ 51,187	£ 40,296	18/07/2024	Westpac Banking Corp	4	243	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>1,970</b>	<b>0.00</b>

Futures Contracts 0.03% (31 December 2023: 0.09%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
10	US Treasury 2-Year Note (CBT) Future September 2024	4,836	0.02
6	US Treasury 5-Year Note (CBT) Future September 2024	2,719	0.01
1	US Treasury Ultra Bond (CBT) Future September 2024	844	0.00
<b>Total Unrealised Gain on Futures Contracts <sup>‡</sup></b>		<b>8,399</b>	<b>0.03</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>29,656,305</b>	<b>98.18</b>

## Sustainable Asia High Yield - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (0.01%) (31 December 2023: (0.00%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 60	US\$ 65	18/07/2024	UBS AG	1	(1)	(0.00)
€ 3,296	US\$ 3,593	18/07/2024	Westpac Banking Corp	2	(58)	(0.00)
US\$ 6,471	€ 6,050	18/07/2024	Goldman Sachs International	1	(18)	(0.00)
US\$ 394,934	€ 369,899	18/07/2024	Westpac Banking Corp	4	(1,808)	(0.01)
<i>GBP Hedged Classes</i>						
£ 103	US\$ 131	18/07/2024	Standard Chartered Bank	1	(1)	(0.00)
£ 473	US\$ 600	18/07/2024	Westpac Banking Corp	1	(2)	(0.00)
US\$ 637	£ 512	18/07/2024	Goldman Sachs International	2	(10)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(1,898)</b>	<b>(0.01)</b>

### Futures Contracts (0.01%) (31 December 2023: (0.21%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(6)	US Treasury 10-Year Note (CBT) Future September 2024	(3,297)	(0.01)
<b>Total Unrealised Loss on Futures Contracts <sup>*</sup></b>		<b>(3,297)</b>	<b>(0.01)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(5,195)</b>	<b>(0.02)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>29,651,110</b>	<b>98.16</b>
<b>Other Net Assets</b>	<b>554,112</b>	<b>1.84</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>30,205,222</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	17,115,359	55.40
** Transferable securities and/or money market instruments dealt in on a regulated market	12,530,577	40.57
± Financial derivative instruments traded on a regulated market	5,102	0.02
∞ Financial derivative instruments that are traded OTC	72	0.00
<b>Total Investments</b>	<b>29,651,110</b>	<b>95.99</b>



## Sustainable Emerging Market Corporate Debt - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 90.35% (31 December 2023: 85.35%)</b>					
<b>United States Dollar</b>					
201,884	ABRA Global Finance**	11.50%	02/03/2028	197,764	0.17
368,000	Abu Dhabi Commercial Bank PJSC*	4.50%	14/09/2027	361,194	0.31
450,000	Abu Dhabi Commercial Bank PJSC*	5.38%	18/07/2028	453,200	0.39
330,000	Abu Dhabi Commercial Bank PJSC*	5.50%	12/01/2029	333,841	0.28
205,000	Abu Dhabi Commercial Bank PJSC**	8.00%	29/12/2049	217,400	0.18
300,000	Abu Dhabi Crude Oil Pipeline LLC*	4.60%	02/11/2047	269,334	0.23
400,000	Access Bank Plc*	6.13%	21/09/2026	380,860	0.32
200,000	Access Bank Plc*	9.13%	29/12/2049	186,499	0.16
242,425	Acu Petroleo Luxembourg Sarl**	7.50%	13/01/2032	235,402	0.20
600,000	Adani Ports & Special Economic Zone Ltd*	4.20%	04/08/2027	558,150	0.47
200,000	Aegea Finance Sarl**	9.00%	20/01/2031	208,146	0.18
400,000	Aegea Finance Sarl Series REGS**	9.00%	20/01/2031	416,291	0.35
217,000	Africa Finance Corp*	2.88%	28/04/2028	192,181	0.16
303,000	AIA Group Ltd**	2.70%	29/12/2049	285,009	0.24
300,000	AIA Group Ltd**	3.60%	09/04/2029	281,564	0.24
250,000	AIA Group Ltd**	5.38%	05/04/2034	244,003	0.21
352,000	Akbank TAS**	6.80%	06/02/2026	351,781	0.30
240,000	Akbank TAS**	7.50%	20/01/2030	238,530	0.20
400,000	Akbank TAS*	9.37%	29/12/2049	397,000	0.34
320,000	Aldar Investment Properties Sukuk Ltd*	4.88%	24/05/2033	308,704	0.26
300,000	Aldar Investment Properties Sukuk Ltd*	5.50%	16/05/2034	301,503	0.26
362,423	Alfa Desarrollo SpA**	4.55%	27/09/2051	272,425	0.23
450,000	Alfa SAB de CV**	6.88%	25/03/2044	461,843	0.39
264,000	Almarai Co JSC*	5.23%	25/07/2033	263,687	0.22
300,000	America Movil SAB de CV*	3.63%	22/04/2029	280,371	0.24
300,000	America Movil SAB de CV*	4.70%	21/07/2032	289,055	0.25
460,000	AngloGold Ashanti Holdings Plc*	3.75%	01/10/2030	401,804	0.34
388,000	Antofagasta Plc*	5.63%	13/05/2032	388,631	0.33
200,000	Antofagasta Plc**	6.25%	02/05/2034	207,265	0.18
200,000	Axiata Spv5 Labuan Ltd*	3.06%	19/08/2050	133,025	0.11
300,000	Axis Bank Ltd*	4.10%	29/12/2049	280,500	0.24
175,000	Azul Secured Finance LLP**	10.88%	28/05/2030	143,508	0.12
278,000	Banco BTG Pactual SA**	6.25%	08/04/2029	279,564	0.24
600,000	Banco Davivienda SA**	6.65%	29/12/2049	444,000	0.38
200,000	Banco de Credito del Peru SA**	3.13%	01/07/2030	192,824	0.16
200,000	Banco de Credito e Inversiones SA**	2.88%	14/10/2031	170,797	0.15
505,000	Banco de Credito e Inversiones SA**	8.75%	29/12/2049	529,354	0.45
600,000	Banco del Estado de Chile**	7.95%	29/12/2049	620,184	0.53
200,000	Banco Mercantil del Norte SA**	5.88%	29/12/2049	187,846	0.16

## Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 90.35% (31 December 2023: 85.35%) (continued)</b>					
<b>United States Dollar (continued)</b>					
200,000	Banco Mercantil del Norte SA*	7.50%	29/12/2049	194,222	0.17
241,000	Banco Santander Chile**	3.18%	26/10/2031	209,108	0.18
1,195,000	Bancolombia SA*	4.63%	18/12/2029	1,155,117	0.98
325,000	Bancolombia SA*	8.63%	24/12/2034	332,145	0.28
600,000	Bangkok Bank PCL**	3.73%	25/09/2034	532,056	0.45
225,000	Bangkok Bank PCL**	5.00%	29/12/2049	219,569	0.19
250,000	Bank Hapoalim BM*	3.26%	21/01/2032	225,028	0.19
285,000	Bank Leumi Le-Israel BM**	3.28%	29/01/2031	264,591	0.22
333,000	Bank Muscat SAOG*	4.75%	17/03/2026	325,322	0.28
213,000	Bank Negara Indonesia Persero Tbk PT**	3.75%	30/03/2026	203,764	0.17
200,000	Bank Negara Indonesia Persero Tbk PT*	4.30%	29/12/2049	185,950	0.16
450,000	Bank of East Asia Ltd*	6.75%	27/06/2034	447,336	0.38
400,000	BBVA Bancomer SA**	5.13%	18/01/2033	364,787	0.31
269,000	BBVA Bancomer SA**	8.13%	08/01/2039	272,588	0.23
249,000	Bidvest Group UK Plc*	3.63%	23/09/2026	232,604	0.20
389,000	Bimbo Bakeries USA Inc**	5.38%	09/01/2036	379,928	0.32
700,000	BOC Aviation Ltd*	3.00%	11/09/2029	628,999	0.53
405,000	BOC Aviation Ltd**	3.50%	18/09/2027	383,298	0.33
240,000	BOC Aviation Ltd*	4.50%	23/05/2028	234,443	0.20
200,000	BOC Aviation USA Corp**	4.88%	03/05/2033	192,328	0.16
400,000	Braskem Idesa SAPI**	6.99%	20/02/2032	303,734	0.26
400,000	Braskem Idesa SAPI*	7.45%	15/11/2029	326,190	0.28
200,000	Braskem Netherlands Finance BV**	4.50%	31/01/2030	169,151	0.14
200,000	Braskem Netherlands Finance BV*	7.25%	13/02/2033	188,721	0.16
600,000	Braskem Netherlands Finance BV**	8.50%	12/01/2031	613,306	0.52
385,000	BSF Finance*	5.50%	23/11/2027	386,717	0.33
400,000	Buffalo Energy Mexico Holdings/Buffalo Energy Infrastructure/Buffalo Energy**	7.88%	15/02/2039	415,986	0.35
200,000	CAS Capital No 1 Ltd*	4.00%	29/12/2049	187,250	0.16
391,000	Cathaylife Singapore Pte Ltd**	5.95%	05/07/2034	392,317	0.33
321,000	CBQ Finance Ltd*	2.00%	12/05/2026	300,688	0.26
300,000	Celulosa Arauco y Constitucion SA**	5.15%	29/01/2050	250,702	0.21
400,000	Cemex SAB de CV**	5.13%	29/12/2049	384,748	0.33
534,000	Cemex SAB de CV**	9.13%	29/12/2049	570,592	0.48
300,000	Cencosud SA*	4.38%	17/07/2027	288,589	0.25
284,000	Cencosud SA**	5.95%	28/05/2031	285,414	0.24
603,000	Central American Bottling Corp/CBC Bottling Holdco SL/Beliv Holdco SL**	5.25%	27/04/2029	561,435	0.48
200,000	Champion Path Holdings Ltd**	4.85%	27/01/2028	182,265	0.15
200,000	China Cinda Finance 2017 I Ltd*	4.75%	08/02/2028	194,666	0.17

## Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 90.35% (31 December 2023: 85.35%) (continued)</b>					
<b>United States Dollar (continued)</b>					
200,000	China Development Bank Financial Leasing Co Ltd <sup>*</sup>	2.88%	28/09/2030	192,637	0.16
200,000	China Overseas Finance Cayman VI Ltd <sup>**</sup>	6.45%	11/06/2034	206,680	0.18
200,000	China Overseas Grand Oceans Finance IV Cayman Ltd <sup>*</sup>	2.45%	09/02/2026	181,142	0.15
300,000	Cibanco SA Ibm/PLA Administradora Industrial S de RL de CV <sup>**</sup>	4.96%	18/07/2029	284,113	0.24
200,000	CK Hutchison International 21 Ltd <sup>*</sup>	2.50%	15/04/2031	168,564	0.14
400,000	CK Hutchison International 23 Ltd <sup>*</sup>	4.88%	21/04/2033	386,998	0.33
288,000	CK Hutchison International 24 Ltd <sup>**</sup>	5.50%	26/04/2034	288,390	0.25
390,000	Commercial Bank of Dubai PSC <sup>*</sup>	5.32%	14/06/2028	389,175	0.33
200,000	Commercial Bank PSQC <sup>*</sup>	4.50%	29/12/2049	188,550	0.16
600,000	Compania Cervecerias Unidas SA <sup>**</sup>	3.35%	19/01/2032	523,128	0.44
900,000	Compania de Minas Buenaventura SAA <sup>**</sup>	5.50%	23/07/2026	870,744	0.74
602,000	Consolidated Energy Finance SA <sup>**</sup>	12.00%	15/02/2031	621,678	0.53
200,000	Consortio Transmantaro SA <sup>**</sup>	4.70%	16/04/2034	188,239	0.16
254,625	Continuum Energy Levanter Pte Ltd <sup>**</sup>	4.50%	09/02/2027	254,716	0.22
247,000	Cosan Luxembourg SA <sup>**</sup>	7.25%	27/06/2031	250,124	0.21
239,000	CSN Inova Ventures <sup>**</sup>	6.75%	28/01/2028	227,372	0.19
600,000	CSN Resources SA <sup>**</sup>	4.63%	10/06/2031	471,627	0.40
705,000	CT Trust <sup>**</sup>	5.13%	03/02/2032	621,674	0.53
300,000	DBS Group Holdings Ltd <sup>**</sup>	1.82%	10/03/2031	281,969	0.24
323,000	DIB Sukuk Ltd <sup>*</sup>	1.96%	22/06/2026	301,557	0.26
322,000	DIB Sukuk Ltd <sup>*</sup>	4.80%	16/08/2028	317,520	0.27
308,000	DIB Sukuk Ltd <sup>*</sup>	5.49%	30/11/2027	310,655	0.26
250,000	DIB Tier 1 Sukuk 3 Ltd <sup>*</sup>	6.25%	29/12/2049	249,421	0.21
301,325	Digicel Intermediate Holdings Ltd/Digicel International Finance Ltd/Difl US <sup>**</sup>	12.00%	25/05/2027	298,572	0.25
273,000	Eastern & Southern African Trade & Development Bank <sup>*</sup>	4.13%	30/06/2028	242,017	0.21
463,000	Ecopetrol SA <sup>**</sup>	4.63%	02/11/2031	379,265	0.32
688,000	Ecopetrol SA <sup>**</sup>	5.88%	28/05/2045	493,633	0.42
200,000	Ecopetrol SA <sup>**</sup>	6.88%	29/04/2030	192,234	0.16
300,000	Ecopetrol SA <sup>**</sup>	7.38%	18/09/2043	264,745	0.23
984,000	Ecopetrol SA <sup>*</sup>	8.88%	13/01/2033	1,016,851	0.86
390,000	EI Sukuk Co Ltd <sup>*</sup>	5.43%	28/05/2029	393,860	0.33
300,000	EIG Pearl Holdings Sarl <sup>*</sup>	3.55%	31/08/2036	257,913	0.22
224,000	EIG Pearl Holdings Sarl <sup>*</sup>	4.39%	30/11/2046	177,287	0.15
292,000	Emaar Sukuk Ltd <sup>*</sup>	3.88%	17/09/2029	272,619	0.23
200,000	Emirates NBD Bank PJSC <sup>**</sup>	4.25%	29/12/2049	186,881	0.16
329,000	Emirates NBD Bank PJSC <sup>*</sup>	5.63%	21/10/2027	334,498	0.28
200,000	Emirates NBD Bank PJSC <sup>*</sup>	5.88%	11/10/2028	206,483	0.18
300,000	Emirates NBD Bank PJSC <sup>*</sup>	6.13%	29/12/2049	298,062	0.25

## Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 90.35% (31 December 2023: 85.35%) (continued)</b>					
<b>United States Dollar (continued)</b>					
200,000	Energean Israel Finance Ltd**	4.88%	30/03/2026	189,000	0.16
100,000	Energean Israel Finance Ltd**	5.88%	30/03/2031	84,827	0.07
400,000	Energean Israel Finance Ltd**	8.50%	30/09/2033	378,937	0.32
480,000	ENN Clean Energy International Investment Ltd**	3.38%	12/05/2026	457,719	0.39
390,000	First Abu Dhabi Bank PJSC*	5.00%	28/02/2029	387,898	0.33
206,000	First Abu Dhabi Bank PJSC*	5.13%	13/10/2027	206,179	0.18
233,000	First Abu Dhabi Bank PJSC*	6.32%	04/04/2034	237,879	0.20
824,000	First Quantum Minerals Ltd**	8.63%	01/06/2031	823,646	0.70
300,000	Formosa Group Cayman Ltd**	3.38%	22/04/2025	294,536	0.25
300,000	Fortune Star BVI Ltd**	5.00%	18/05/2026	279,299	0.24
600,000	Franshion Brilliant Ltd*	4.25%	23/07/2029	457,371	0.39
582,000	FS Luxembourg Sarl*	8.88%	12/02/2031	560,698	0.48
370,000	FWD Group Holdings Ltd**	6.38%	29/12/2049	369,443	0.31
227,000	FWD Group Holdings Ltd*	7.64%	02/07/2031	231,308	0.20
300,000	FWD Group Holdings Ltd**	8.40%	05/04/2029	307,019	0.26
300,000	Galaxy Pipeline Assets Bidco Ltd*	2.63%	31/03/2036	244,661	0.21
274,734	Galaxy Pipeline Assets Bidco Ltd*	2.94%	30/09/2040	220,592	0.19
600,000	GC Treasury Center Co Ltd*	2.98%	18/03/2031	509,301	0.43
600,000	GENM Capital Labuan Ltd*	3.88%	19/04/2031	524,112	0.45
360,000	Globe Telecom Inc*	4.20%	29/12/2049	341,372	0.29
200,000	GLP Pte Ltd**	3.88%	04/06/2025	185,388	0.16
200,000	GLP Pte Ltd**	4.50%	29/12/2049	124,000	0.11
364,000	Greenko Dutch BV**	3.85%	29/03/2026	343,862	0.30
780,750	Greenko Power II Ltd*	4.30%	13/12/2028	714,120	0.61
200,000	Greensaif Pipelines Bidco Sarl*	6.51%	23/02/2042	208,921	0.18
700,000	Grupo Aval Ltd*	4.38%	04/02/2030	602,462	0.51
248,445	Guara Norte Sarl**	5.20%	15/06/2034	229,148	0.19
300,000	Hanwha Life Insurance Co Ltd**	3.38%	04/02/2032	280,981	0.24
445,000	HDFC Bank Ltd**	3.70%	29/12/2049	413,432	0.35
203,000	HPHT Finance 21 Ltd**	2.00%	19/03/2026	191,575	0.16
575,000	Huarong Finance 2017 Co Ltd*	4.25%	07/11/2027	531,800	0.45
400,000	Hunt Oil Co of Peru LLC Sucursal Del Peru**	8.55%	18/09/2033	433,272	0.37
300,000	Hyundai Capital America**	3.50%	02/11/2026	287,130	0.24
300,000	Hyundai Card Co Ltd*	5.75%	24/04/2029	301,950	0.26
200,000	IHS Holding Ltd**	5.63%	29/11/2026	189,986	0.16
891,000	IHS Netherlands Holdco BV**	8.00%	18/09/2027	865,757	0.74
300,000	Indian Railway Finance Corp Ltd*	3.25%	13/02/2030	269,908	0.23
216,000	Indofood CBP Sukses Makmur Tbk PT**	3.40%	09/06/2031	188,467	0.16

## Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 90.35% (31 December 2023: 85.35%) (continued)</b>					
<b>United States Dollar (continued)</b>					
300,000	InRetail Consumer**	3.25%	22/03/2028	271,460	0.23
200,000	Interchile SA**	4.50%	30/06/2056	168,320	0.14
266,000	Inversiones CMPC SA**	6.13%	23/06/2033	270,988	0.23
315,000	Inversiones CMPC SA**	6.13%	26/02/2034	321,332	0.27
200,000	Investment Energy Resources Ltd*	6.25%	26/04/2029	188,505	0.16
421,000	IRB Infrastructure Developers Ltd**	7.11%	11/03/2032	421,000	0.36
152,000	JSW Hydro Energy Ltd*	4.13%	18/05/2031	135,150	0.11
240,000	JSW Steel Ltd**	5.05%	05/04/2032	211,528	0.18
200,000	Kasikornbank PCL*	3.34%	02/10/2031	186,715	0.16
245,000	Kasikornbank PCL*	5.46%	07/03/2028	246,566	0.21
300,000	KazMunayGas National Co JSC*	3.50%	14/04/2033	246,179	0.21
400,000	KazMunayGas National Co JSC*	4.75%	19/04/2027	387,280	0.33
200,000	KazMunayGas National Co JSC*	5.38%	24/04/2030	195,260	0.17
550,000	KazMunayGas National Co JSC*	5.75%	19/04/2047	480,026	0.41
207,000	Khazanah Capital Ltd*	4.88%	01/06/2033	203,091	0.17
200,000	Klabin Austria GmbH*	7.00%	03/04/2049	202,963	0.17
223,000	Kookmin Bank**	2.50%	04/11/2030	187,412	0.16
400,000	Kosmos Energy Ltd*	7.13%	04/04/2026	396,085	0.34
200,000	Kyobo Life Insurance Co Ltd*	5.90%	15/06/2052	198,524	0.17
450,000	Las Vegas Sands Corp*	3.90%	08/08/2029	411,898	0.35
125,000	Latam Airlines Group SA**	13.38%	15/10/2029	143,772	0.12
400,000	Lenovo Group Ltd*	3.42%	02/11/2030	353,851	0.30
449,038	Leviathan Bond Ltd*	6.75%	30/06/2030	401,875	0.34
229,000	LG Chem Ltd*	2.38%	07/07/2031	189,515	0.16
200,000	LG Energy Solution Ltd**	5.75%	25/09/2028	202,631	0.17
200,000	Longfor Group Holdings Ltd**	3.95%	16/09/2029	145,061	0.12
200,000	MAF Sukuk Ltd*	4.64%	14/05/2029	193,868	0.16
200,000	MARB BondCo Plc*	3.95%	29/01/2031	166,351	0.14
205,000	Mashreqbank PSC**	7.13%	29/12/2049	210,730	0.18
743,488	MC Brazil Downstream Trading Sarl**	7.25%	30/06/2031	659,483	0.56
600,000	Medco Bell Pte Ltd**	6.38%	30/01/2027	590,152	0.50
250,000	Medco Maple Tree Pte Ltd**	8.96%	27/04/2029	262,148	0.22
200,000	MEGlobal BV**	2.63%	28/04/2028	180,156	0.15
322,000	MEGlobal Canada ULC*	5.88%	18/05/2030	325,209	0.28
750,000	Melco Resorts Finance Ltd**	5.63%	17/07/2027	716,665	0.61
550,000	Melco Resorts Finance Ltd*	5.75%	21/07/2028	515,746	0.44
200,000	Melco Resorts Finance Ltd**	7.63%	17/04/2032	197,308	0.17
517,000	Mersin Uluslararası Liman İşletmeciliği AS*	8.25%	15/11/2028	530,388	0.45

## Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 90.35% (31 December 2023: 85.35%) (continued)</b>					
<b>United States Dollar (continued)</b>					
200,000	Metinvest BV <sup>*</sup>	7.75%	17/10/2029	132,280	0.11
200,000	MGM China Holdings Ltd <sup>**</sup>	4.75%	01/02/2027	190,677	0.16
200,000	MHP Lux SA <sup>*</sup>	6.95%	03/04/2026	166,806	0.14
250,000	Millicom International Cellular SA <sup>**</sup>	4.50%	27/04/2031	215,326	0.18
315,000	Millicom International Cellular SA <sup>*</sup>	6.25%	25/03/2029	303,474	0.26
679,000	Minera Mexico SA de CV <sup>**</sup>	4.50%	26/01/2050	524,594	0.44
494,000	Minerva Luxembourg SA <sup>*</sup>	4.38%	18/03/2031	407,846	0.35
200,000	Minerva Luxembourg SA <sup>**</sup>	8.88%	13/09/2033	206,682	0.18
500,000	Minsur SA <sup>**</sup>	4.50%	28/10/2031	444,277	0.38
355,000	Movida Europe SA <sup>**</sup>	7.85%	11/04/2029	334,330	0.28
300,000	MTN Mauritius Investments Ltd <sup>*</sup>	6.50%	13/10/2026	299,405	0.25
394,150	MV24 Capital BV <sup>*</sup>	6.75%	01/06/2034	376,854	0.32
208,173	Nakilat Inc <sup>**</sup>	6.07%	31/12/2033	217,001	0.18
388,000	NBK SPC Ltd <sup>*</sup>	1.63%	15/09/2027	357,203	0.30
200,000	NBK SPC Ltd <sup>**</sup>	5.50%	06/06/2030	202,064	0.17
559,000	NBK Tier 1 Financing 2 Ltd <sup>*</sup>	4.50%	29/12/2049	540,993	0.46
200,000	Network i2i Ltd <sup>*</sup>	5.65%	29/12/2049	198,919	0.17
450,000	Nexa Resources SA <sup>**</sup>	6.75%	09/04/2034	457,565	0.39
294,000	Ooredoo International Finance Ltd <sup>*</sup>	2.63%	08/04/2031	253,520	0.22
200,000	Otel Sukuk Ltd <sup>*</sup>	5.38%	24/01/2031	196,618	0.17
200,000	Oversea-Chinese Banking Corp Ltd <sup>**</sup>	1.83%	10/09/2030	191,287	0.16
262,000	Oversea-Chinese Banking Corp Ltd <sup>*</sup>	4.60%	15/06/2032	256,634	0.22
200,000	Oversea-Chinese Banking Corp Ltd <sup>*</sup>	5.52%	21/05/2034	201,099	0.17
283,000	Oztel Holdings SPC Ltd <sup>*</sup>	6.63%	24/04/2028	288,206	0.24
300,000	Periama Holdings LLC <sup>**</sup>	5.95%	19/04/2026	296,939	0.25
200,000	Pluspetrol Camaisea SA/Pluspetrol Lote 56 SA <sup>**</sup>	6.24%	03/07/2036	200,298	0.17
200,000	Power Finance Corp Ltd <sup>*</sup>	3.95%	23/04/2030	184,173	0.16
900,000	Prosus NV <sup>*</sup>	3.68%	21/01/2030	800,110	0.68
800,000	Prosus NV <sup>*</sup>	3.83%	08/02/2051	520,781	0.44
400,000	Prosus NV <sup>*</sup>	4.19%	19/01/2032	353,025	0.30
400,000	Prudential Funding Asia Plc <sup>*</sup>	2.95%	03/11/2033	355,803	0.30
241,000	QNB Finance Ltd <sup>*</sup>	2.63%	12/05/2025	234,704	0.20
367,000	QNB Finance Ltd <sup>*</sup>	2.75%	12/02/2027	344,877	0.29
240,000	QNB Finansbank AS <sup>**</sup>	7.25%	21/05/2029	239,400	0.20
355,000	Raizen Fuels Finance SA <sup>**</sup>	6.95%	05/03/2054	361,348	0.31
390,000	REC Ltd <sup>*</sup>	2.25%	01/09/2026	363,187	0.31
450,000	Reliance Industries Ltd <sup>*</sup>	2.88%	12/01/2032	381,557	0.32
378,000	Reliance Industries Ltd <sup>*</sup>	3.63%	12/01/2052	265,070	0.23

## Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 90.35% (31 December 2023: 85.35%) (continued)</b>					
<b>United States Dollar (continued)</b>					
200,000	ReNew Wind Energy AP2/ReNew Power Pvt Ltd other 9 Subsidiaries**	4.50%	14/07/2028	181,720	0.15
337,000	SABIC Capital I BV*	2.15%	14/09/2030	283,858	0.24
231,000	Sable International Finance Ltd**	5.75%	07/09/2027	221,986	0.19
1,059,144	Samarco Mineracao SA**	9.00%	30/06/2031	985,480	0.84
200,000	Sands China Ltd**	2.85%	08/03/2029	176,160	0.15
200,000	Sands China Ltd**	4.05%	08/01/2026	193,669	0.16
275,000	Sands China Ltd*	5.13%	08/08/2025	272,798	0.23
950,000	Sands China Ltd**	5.40%	08/08/2028	930,766	0.79
675,000	SEPLAT Energy Plc*	7.75%	01/04/2026	662,786	0.56
232,000	SF Holding Investment 2021 Ltd*	3.13%	17/11/2031	203,435	0.17
282,000	Shelf Drilling Holdings Ltd**	9.63%	15/04/2029	270,012	0.23
600,000	Shinhan Bank Co Ltd*	4.38%	13/04/2032	554,292	0.47
350,000	Shinhan Bank Co Ltd**	4.50%	12/04/2028	344,880	0.29
200,000	Shriram Finance Ltd**	6.63%	22/04/2027	200,354	0.17
200,000	Siam Commercial Bank PCL**	4.40%	11/02/2029	192,948	0.16
600,000	SierraCol Energy Andina LLC**	6.00%	15/06/2028	536,802	0.46
400,000	SingTel Group Treasury Pte Ltd**	1.88%	10/06/2030	340,321	0.29
500,000	Sisecam UK Plc**	8.63%	02/05/2032	509,381	0.43
400,000	Sitios Latinoamerica SAB de CV**	5.38%	04/04/2032	372,656	0.32
208,000	SK Battery America Inc**	2.13%	26/01/2026	195,406	0.17
566,000	SK Hynix Inc*	2.38%	19/01/2031	466,415	0.40
466,000	SK Hynix Inc*	6.38%	17/01/2028	479,901	0.41
225,000	SK Hynix Inc**	6.50%	17/01/2033	237,265	0.20
300,000	SNB Funding Ltd*	2.90%	29/01/2027	283,624	0.24
446,000	SNB Sukuk Ltd*	2.34%	19/01/2027	416,249	0.35
470,000	St Marys Cement Inc Canada**	5.75%	02/04/2034	461,775	0.39
200,000	Standard Chartered Plc*	1.46%	14/01/2027	187,388	0.16
400,000	Standard Chartered Plc*	4.30%	29/12/2049	334,817	0.28
483,000	Standard Chartered Plc*	6.30%	06/07/2034	498,338	0.42
300,000	Standard Chartered Plc*	6.30%	09/01/2029	306,489	0.26
200,000	Standard Chartered Plc*	7.02%	08/02/2030	211,295	0.18
200,000	Star Energy Geothermal Darajat II/Star Energy Geothermal Salak*	4.85%	14/10/2038	183,538	0.16
231,000	State Bank of India*	5.00%	17/01/2029	229,457	0.20
200,000	Stillwater Mining Co*	4.00%	16/11/2026	183,000	0.16
400,000	Studio City Finance Ltd*	6.50%	15/01/2028	380,342	0.32
200,000	Sun Hung Kai Properties Capital Market Ltd**	3.75%	25/02/2029	188,711	0.16
200,000	Suzano Austria GmbH*	3.75%	15/01/2031	174,382	0.15
300,000	Suzano Austria GmbH*	6.00%	15/01/2029	299,412	0.25

## Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 90.35% (31 December 2023: 85.35%) (continued)</b>					
<b>United States Dollar (continued)</b>					
276,000	Suzano Austria GmbH**	7.00%	16/03/2047	283,687	0.24
129,000	Telecom Argentina SA**	8.00%	18/07/2026	128,318	0.11
450,000	Telecomunicaciones Digitales SA**	4.50%	30/01/2030	400,550	0.34
390,000	Telefonica Celular del Paraguay SA**	5.88%	15/04/2027	381,100	0.32
283,000	Tencent Holdings Ltd*	3.24%	03/06/2050	185,447	0.16
429,000	Tengizchevroil Finance Co International Ltd**	3.25%	15/08/2030	354,732	0.30
717,000	Teva Pharmaceutical Finance Netherlands III BV*	3.15%	01/10/2026	673,483	0.57
788,000	Teva Pharmaceutical Finance Netherlands III BV*	4.10%	01/10/2046	551,225	0.47
300,000	Teva Pharmaceutical Finance Netherlands III BV**	8.13%	15/09/2031	333,932	0.28
710,000	Thaioil Treasury Center Co Ltd*	3.75%	18/06/2050	496,139	0.42
175,336	Tierra Mojada Luxembourg II Sarl**	5.75%	01/12/2040	158,306	0.13
600,000	Trident Energy Finance Plc**	12.50%	30/11/2029	617,940	0.52
500,000	Trust Fibra Uno**	4.87%	15/01/2030	439,058	0.37
200,000	Trust Fibra Uno**	6.95%	30/01/2044	175,685	0.15
200,000	Trust Fibra Uno**	7.38%	13/02/2034	197,540	0.17
500,000	TSMC Arizona Corp*	1.75%	25/10/2026	462,827	0.39
400,000	TSMC Arizona Corp*	2.50%	25/10/2031	338,732	0.29
550,000	TSMC Arizona Corp*	3.25%	25/10/2051	407,699	0.35
893,000	TSMC Arizona Corp*	4.25%	22/04/2032	863,461	0.73
500,000	TSMC Global Ltd*	1.75%	23/04/2028	445,699	0.38
1,000,000	TSMC Global Ltd*	2.25%	23/04/2031	844,115	0.72
238,000	Turk Telekomunikasyon AS*	7.38%	20/05/2029	239,034	0.20
269,000	Turkiye Garanti Bankasi AS*	8.38%	28/02/2034	268,655	0.23
360,000	Turkiye Is Bankasi AS**	7.75%	12/06/2029	360,698	0.31
457,000	Turkiye Vakiflar Bankasi TAO*	5.50%	01/10/2026	441,793	0.38
361,000	Turkiye Vakiflar Bankasi TAO*	9.00%	12/10/2028	376,574	0.32
360,000	Turkiye Vakiflar Bankasi TAO**	10.12%	29/12/2049	365,350	0.31
400,000	United Overseas Bank Ltd*	2.00%	14/10/2031	369,859	0.31
500,000	United Overseas Bank Ltd*	3.86%	07/10/2032	476,118	0.40
302,000	Vale Overseas Ltd*	6.13%	12/06/2033	304,514	0.26
174,000	Vale Overseas Ltd**	6.40%	28/06/2054	172,208	0.15
185,000	Vale Overseas Ltd*	6.88%	21/11/2036	198,647	0.17
168,000	Vedanta Resources Finance II Plc**	13.88%	09/12/2028	161,855	0.14
721,000	VTR Finance NV**	6.38%	15/07/2028	629,116	0.54
280,000	WE Soda Investments Holding Plc**	9.50%	06/10/2028	287,385	0.24
200,000	Wharf REIC Finance BVI Ltd*	3.50%	17/01/2028	189,081	0.16
200,000	Wynn Macau Ltd*	5.50%	01/10/2027	190,737	0.16
985,000	Wynn Macau Ltd*	5.63%	26/08/2028	924,418	0.79



## Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 90.35% (31 December 2023: 85.35%) (continued)</b>					
<b>United States Dollar (continued)</b>					
387,000	XP Inc <sup>*</sup>	6.75%	02/07/2029	384,581	0.33
495,000	Yapi ve Kredi Bankasi AS <sup>**</sup>	9.25%	16/10/2028	525,886	0.45
300,000	Yapi ve Kredi Bankasi AS <sup>**</sup>	9.25%	17/01/2034	307,905	0.26
325,000	Yapi ve Kredi Bankasi AS <sup>**</sup>	9.74%	29/12/2049	326,341	0.28
450,000	Yinson Boronia Production BV <sup>*</sup>	8.95%	31/07/2042	454,725	0.39
717,000	YPF SA <sup>*</sup>	6.95%	21/07/2027	649,878	0.55
490,000	YPF SA <sup>**</sup>	7.00%	15/12/2047	345,650	0.29
107,692	YPF SA <sup>**</sup>	9.00%	12/02/2026	108,301	0.09
1,034,000	YPF SA <sup>**</sup>	9.50%	17/01/2031	1,051,466	0.89
<b>Total Corporate Bonds</b>				<b>106,392,923</b>	<b>90.35</b>
<b>Government Bonds 6.89% (31 December 2023: 7.33%)</b>					
<b>Euro</b>					
6,298	Argentine Republic Government International Bond <sup>*</sup>	0.50%	09/07/2029	3,681	0.00
1,425,000	Ivory Coast Government International Bond <sup>*</sup>	5.25%	22/03/2030	1,392,745	1.18
215,000	Magyar Export-Import Bank Zrt <sup>*</sup>	6.00%	16/05/2029	242,605	0.21
1,175,000	Romanian Government International Bond <sup>*</sup>	3.62%	26/05/2030	1,159,204	0.99
137,000	Romanian Government International Bond <sup>*</sup>	6.38%	18/09/2033	152,847	0.13
<b>Total Euro</b>				<b>2,951,082</b>	<b>2.51</b>
<b>United States Dollar</b>					
300,000	Airport Authority <sup>*</sup>	3.25%	12/01/2052	216,730	0.18
1,079,253	Argentine Republic Government International Bond <sup>*</sup>	0.75%	09/07/2030	610,328	0.52
452,025	Argentine Republic Government International Bond <sup>*</sup>	3.50%	09/07/2041	176,691	0.15
629,277	Argentine Republic Government International Bond <sup>*</sup>	3.63%	09/07/2035	265,106	0.23
715,685	Argentine Republic Government International Bond <sup>*</sup>	4.25%	09/01/2038	328,553	0.28
401,000	Chile Government International Bond <sup>*</sup>	4.95%	05/01/2036	385,301	0.33
1,000,000	Dominican Republic International Bond <sup>*</sup>	7.05%	03/02/2031	1,030,000	0.87
353,000	El Salvador Government International Bond <sup>**</sup>	0.25%	17/04/2030	10,918	0.01
353,000	El Salvador Government International Bond <sup>**</sup>	9.25%	17/04/2030	314,600	0.27
200,000	Korea Mine Rehabilitation & Mineral Resources Corp <sup>*</sup>	5.38%	11/05/2028	201,448	0.17
284,000	Philippine Government International Bond <sup>*</sup>	5.50%	17/01/2048	288,004	0.24
727,000	Republic of Poland Government International Bond <sup>*</sup>	5.13%	18/09/2034	716,031	0.61
295,000	Turkiye Ihracat Kredi Bankasi AS <sup>*</sup>	9.38%	31/01/2026	305,694	0.26
500,000	Ukraine Government International Bond <sup>*</sup>	7.75%	01/08/2041	246,813	0.21

## Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 6.89% (31 December 2023: 7.33%) (continued)</b>					
<b>United States Dollar (continued)</b>					
200,000	Ukraine Government International Bond <sup>*</sup>	9.75%	01/11/2030	64,216	0.05
<b>Total United States Dollar</b>				<b>5,160,433</b>	<b>4.38</b>
<b>Total Government Bonds</b>				<b>8,111,515</b>	<b>6.89</b>
<b>Total Investments</b>				<b>114,504,438</b>	<b>97.24</b>

**Forward Currency Contracts 0.10% (31 December 2023: 1.95%)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 120,188	CNY 865,136	19/09/2024	Citibank NA	1	952	0.00
US\$ 3,394,085	€ 3,130,498	02/07/2024	Deutsche Bank AG	1	38,973	0.03
<i>CHF Hedged Classes</i>						
US\$ 3,455	CHF 3,072	13/09/2024	Westpac Banking Corp	1	6	0.00
<i>EUR Hedged Classes</i>						
€ 24,500	US\$ 26,293	13/09/2024	Westpac Banking Corp	1	59	0.00
US\$ 9,216,553	€ 8,493,267	13/09/2024	UBS AG	1	81,071	0.07
<i>GBP Hedged Classes</i>						
US\$ 272,720	£ 213,984	13/09/2024	UBS AG	1	2,074	0.00
<i>SEK Hedged Classes</i>						
SEK 100	US\$ 9	13/09/2024	Westpac Banking Corp	1	0	0.00
US\$ 4,638	SEK 48,305	13/09/2024	Westpac Banking Corp	4	59	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>123,194</b>	<b>0.10</b>

**Futures Contracts 0.01% (31 December 2023: 0.03%)**

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
10	US Treasury 5-Year Note (CBT) Future September 2024	7,109	0.01
<b>Total Unrealised Gain on Futures Contracts <sup>‡</sup></b>		<b>7,109</b>	<b>0.01</b>

**Credit Default Swap Contracts 0.14% (31 December 2023: 0.00%)**

Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Fair Value US\$	% of Net Assets
USD 5,000,000	20/06/2029	ICE Clear U.S. <sup>1</sup>	Buying default protection on CDX.EM.41.V1	159,754	0.14
<b>Total Fair Value on Credit Default Swap Contracts <sup>∞</sup></b>				<b>159,754</b>	<b>0.14</b>

<sup>1</sup> Centrally cleared swap.

## Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>114,794,495</b>	<b>97.49</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (0.63%) (31 December 2023: (0.24%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>CHF Hedged Classes</i>						
CHF 100,365	US\$ 113,203	13/09/2024	Citibank NA	1	(498)	(0.00)
CHF 18,800,897	US\$ 21,201,166	13/09/2024	UBS AG	2	(88,779)	(0.08)
CHF 2,377,138	US\$ 2,674,493	13/09/2024	Westpac Banking Corp	4	(5,096)	(0.00)
<i>EUR Hedged Classes</i>						
€ 742,782	US\$ 806,173	13/09/2024	Citibank NA	1	(7,226)	(0.01)
€ 66,318,488	US\$ 71,966,170	13/09/2024	UBS AG	1	(633,034)	(0.54)
€ 28,000	US\$ 30,137	13/09/2024	Westpac Banking Corp	1	(20)	(0.00)
<i>GBP Hedged Classes</i>						
£ 165	US\$ 210	13/09/2024	Goldman Sachs International	1	(1)	(0.00)
£ 224,733	US\$ 286,419	13/09/2024	UBS AG	1	(2,178)	(0.00)
<i>SEK Hedged Classes</i>						
SEK 22,559	US\$ 2,151	13/09/2024	Goldman Sachs International	1	(13)	(0.00)
SEK 2,081,786	US\$ 198,914	13/09/2024	Westpac Banking Corp	2	(1,583)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(738,428)</b>	<b>(0.63)</b>

#### Futures Contracts (0.06%) (31 December 2023: (0.24%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(10)	Euro-Bund Future September 2024	(13,172)	(0.01)
(52)	US Treasury 10-Year Note (CBT) Future September 2024	(47,406)	(0.04)
(10)	US Treasury Long Bond (CBT) Future September 2024	(17,937)	(0.01)
<b>Total Unrealised Loss on Futures Contracts <sup>‡</sup></b>		<b>(78,515)</b>	<b>(0.06)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(816,943)</b>	<b>(0.69)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>113,977,552</b>	<b>96.80</b>
<b>Other Net Assets</b>	<b>3,771,487</b>	<b>3.20</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>117,749,039</b>	<b>100.00</b>

## Sustainable Emerging Market Corporate Debt - Schedule of Investments (Continued)

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	63,123,310	52.15
** Transferable securities and/or money market instruments dealt in on a regulated market	51,381,128	42.45
± Financial derivative instruments traded on a regulated market	(71,406)	(0.06)
∞ Financial derivative instruments that are traded OTC	(455,480)	(0.38)
<b>Total Investments</b>	<b>113,977,552</b>	<b>94.16</b>

## Sustainable Emerging Market Debt - Hard Currency - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 8.13% (31 December 2023: 6.31%)</b>					
<b>United States Dollar</b>					
1,670,000	Abu Dhabi Commercial Bank PJSC <sup>*</sup>	4.50%	14/09/2027	1,639,116	0.29
399,000	Adib Sukuk Co II Ltd <sup>*</sup>	5.70%	15/11/2028	406,162	0.07
1,017,000	Akbank TAS <sup>**</sup>	7.50%	20/01/2030	1,010,771	0.18
2,159,000	Antofagasta Plc <sup>**</sup>	6.25%	02/05/2034	2,237,426	0.39
1,619,000	Banco do Brasil SA <sup>**</sup>	6.25%	18/04/2030	1,626,426	0.28
1,363,000	Bancolombia SA <sup>*</sup>	8.63%	24/12/2034	1,392,966	0.24
4,270,000	Banque Ouest Africaine de Developpement <sup>*</sup>	4.70%	22/10/2031	3,740,034	0.65
3,750,000	Braskem Idesa SAPI <sup>**</sup>	6.99%	20/02/2032	2,847,588	0.49
1,151,200	Brazil Minas SPE via State of Minas Gerais <sup>**</sup>	5.33%	15/02/2028	1,134,030	0.20
200,000	CAS Capital No 1 Ltd <sup>*</sup>	4.00%	29/12/2049	187,250	0.03
560,000	Cemex SAB de CV <sup>**</sup>	5.13%	29/12/2049	538,648	0.09
2,083,000	Cemex SAB de CV <sup>**</sup>	9.13%	29/12/2049	2,225,777	0.39
793,000	El Sukuk Co Ltd <sup>*</sup>	5.43%	28/05/2029	800,848	0.14
1,721,000	Emirates NBD Bank PJSC <sup>*</sup>	5.88%	11/10/2028	1,776,786	0.31
490,000	Empresa de los Ferrocarriles del Estado <sup>*</sup>	3.07%	18/08/2050	297,286	0.05
5,040,000	Empresa de los Ferrocarriles del Estado <sup>*</sup>	3.83%	14/09/2061	3,343,469	0.58
2,490,000	Gabon Blue Bond Master Trust Series 2 <sup>**</sup>	6.10%	01/08/2038	2,491,237	0.43
4,450,000	Inversiones CMPC SA <sup>**</sup>	3.00%	06/04/2031	3,804,076	0.66
1,790,000	Prosus NV <sup>*</sup>	4.99%	19/01/2052	1,399,822	0.24
1,160,000	QNB Finansbank AS <sup>**</sup>	7.25%	21/05/2029	1,157,100	0.20
930,000	Suzano Austria GmbH <sup>*</sup>	3.75%	15/01/2031	810,874	0.14
2,140,000	Suzano Austria GmbH <sup>*</sup>	5.00%	15/01/2030	2,026,329	0.35
1,820,000	Suzano Austria GmbH <sup>**</sup>	7.00%	16/03/2047	1,869,755	0.32
4,640,000	Telecomunicaciones Digitales SA <sup>**</sup>	4.50%	30/01/2030	4,130,115	0.72
1,254,000	Turkiye Is Bankasi AS <sup>**</sup>	7.75%	12/06/2029	1,256,430	0.22
2,620,000	Turkiye Vakiflar Bankasi TAO <sup>*</sup>	9.00%	12/10/2028	2,733,033	0.47
<b>Total Corporate Bonds</b>				<b>46,883,354</b>	<b>8.13</b>
<b>Government Bonds 87.16% (31 December 2023: 86.94%)</b>					
<b>Euro</b>					
1,281,234	Argentine Republic Government International Bond <sup>*</sup>	0.13%	09/07/2030	735,081	0.13
3,200,000	Bank Gospodarstwa Krajowego <sup>*</sup>	0.50%	08/07/2031	2,715,772	0.47
3,571,000	Bank Gospodarstwa Krajowego <sup>*</sup>	5.13%	22/02/2033	4,140,885	0.72
7,145,000	Benin Government International Bond <sup>*</sup>	4.95%	22/01/2035	6,070,126	1.05
1,600,000	Bulgaria Government International Bond <sup>*</sup>	4.13%	23/09/2029	1,758,613	0.30
1,636,000	Bulgaria Government International Bond <sup>*</sup>	4.38%	13/05/2031	1,820,735	0.32
3,170,000	Bulgaria Government International Bond <sup>*</sup>	4.50%	27/01/2033	3,536,624	0.61
720,000	Bulgaria Government International Bond <sup>*</sup>	4.88%	13/05/2036	815,884	0.14
14,730,022	Chile Government International Bond <sup>*</sup>	4.13%	05/07/2034	16,015,809	2.78
3,300,000	Ivory Coast Government International Bond <sup>*</sup>	5.25%	22/03/2030	3,225,304	0.56

## Sustainable Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 87.16% (31 December 2023: 86.94%) (continued)</b>					
<b>Euro (continued)</b>					
4,220,000	Ivory Coast Government International Bond*	5.88%	17/10/2031	4,088,688	0.71
5,628,000	Ivory Coast Government International Bond*	6.63%	22/03/2048	4,708,618	0.82
13,165,000	Ivory Coast Government International Bond*	6.88%	17/10/2040	11,827,539	2.05
4,855,000	Latvia Government International Bond*	0.25%	23/01/2030	4,353,701	0.75
6,880,000	Mexico Government International Bond*	2.25%	12/08/2036	5,623,138	0.98
5,840,000	Mexico Government International Bond*	3.38%	23/02/2031	5,881,288	1.02
940,000	Morocco Government International Bond*	1.50%	27/11/2031	816,119	0.14
17,494,000	Peruvian Government International Bond*	1.25%	11/03/2033	14,800,009	2.57
8,477,000	Peruvian Government International Bond*	1.95%	17/11/2036	6,977,589	1.21
3,685,000	Peruvian Government International Bond*	3.75%	01/03/2030	3,910,138	0.68
3,670,000	Philippine Government International Bond*	0.70%	03/02/2029	3,434,282	0.60
3,710,000	Philippine Government International Bond*	1.20%	28/04/2033	3,217,505	0.56
5,278,000	Philippine Government International Bond*	1.75%	28/04/2041	4,041,441	0.70
40,537	Provincia de Buenos Aires*	4.50%	01/09/2037	16,063	0.00
1,608,000	Republic of Poland Government International Bond*	4.13%	11/01/2044	1,714,016	0.30
696,000	Republic of Poland Government International Bond*	4.25%	14/02/2043	759,374	0.13
5,686,000	Romanian Government International Bond*	2.00%	28/01/2032	4,764,037	0.83
3,030,000	Romanian Government International Bond*	2.00%	14/04/2033	2,441,909	0.42
3,202,000	Romanian Government International Bond*	2.12%	16/07/2031	2,768,130	0.48
771,000	Romanian Government International Bond*	2.63%	02/12/2040	537,896	0.09
1,515,000	Romanian Government International Bond*	2.88%	13/04/2042	1,058,963	0.18
9,325,000	Romanian Government International Bond*	3.62%	26/05/2030	9,199,640	1.60
16,828,000	Romanian Government International Bond*	3.75%	07/02/2034	15,501,073	2.69
3,560,000	Romanian Government International Bond*	3.88%	29/10/2035	3,223,878	0.56
7,739,000	Romanian Government International Bond*	5.63%	22/02/2036	8,085,094	1.40
1,195,000	Romanian Government International Bond*	6.38%	18/09/2033	1,333,228	0.23
6,058,000	Serbia International Bond*	1.50%	26/06/2029	5,524,046	0.96
18,892,000	Serbia International Bond*	1.65%	03/03/2033	15,189,138	2.63
3,972,000	Serbia International Bond*	2.05%	23/09/2036	3,024,619	0.52
1,276,000	Ukraine Government International Bond**	6.75%	20/06/2028	392,830	0.07
<b>Total Euro</b>				<b>190,048,822</b>	<b>32.96</b>
<b>United States Dollar</b>					
22,230,785	Argentine Republic Government International Bond*	0.75%	09/07/2030	12,571,731	2.18
756,342	Argentine Republic Government International Bond*	1.00%	09/07/2029	434,897	0.08
26,849,307	Argentine Republic Government International Bond*	3.63%	09/07/2035	11,311,255	1.96
13,570,000	Argentine Republic Government International Bond*	3.63%	09/07/2046	5,914,676	1.03
4,506,000	Bank Gospodarstwa Krajowego*	5.38%	22/05/2033	4,465,812	0.77

## Sustainable Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 87.16% (31 December 2023: 86.94%) (continued)</b>					
<b>United States Dollar (continued)</b>					
1,940,000	Bank Gospodarstwa Krajowego*	6.25%	31/10/2028	2,009,369	0.35
3,685,000	Brazilian Government International Bond†	5.63%	07/01/2041	3,254,113	0.56
7,475,000	Brazilian Government International Bond†	5.63%	21/02/2047	6,219,339	1.08
15,226,000	Brazilian Government International Bond†	6.00%	20/10/2033	14,662,713	2.54
3,250,000	Brazilian Government International Bond†	6.25%	18/03/2031	3,229,998	0.56
1,090,000	Chile Government International Bond†	2.55%	27/07/2033	886,166	0.15
4,750,000	Chile Government International Bond†	3.50%	31/01/2034	4,129,435	0.72
2,174,000	Chile Government International Bond†	4.95%	05/01/2036	2,088,887	0.36
5,623,000	Colombia Government International Bond†	3.00%	30/01/2030	4,612,319	0.80
3,777,000	Colombia Government International Bond†	3.88%	25/04/2027	3,564,078	0.62
3,202,000	Colombia Government International Bond†	5.00%	15/06/2045	2,258,564	0.39
4,576,000	Colombia Government International Bond†	5.20%	15/05/2049	3,234,438	0.56
4,165,000	Colombia Government International Bond†	6.13%	18/01/2041	3,492,356	0.61
2,010,000	Colombia Government International Bond†	7.38%	18/09/2037	1,954,864	0.34
14,534,000	Colombia Government International Bond†	7.50%	02/02/2034	14,582,525	2.53
7,558,000	Colombia Government International Bond†	8.00%	20/04/2033	7,839,112	1.36
890,000	Colombia Government International Bond**	8.00%	14/11/2035	917,201	0.16
660,000	Colombia Government International Bond†	8.75%	14/11/2053	695,716	0.12
1,290,000	Colombia Government International Bond†	10.38%	28/01/2033	1,549,870	0.27
1,210,000	Costa Rica Government International Bond†	6.13%	19/02/2031	1,219,075	0.21
7,769,000	Costa Rica Government International Bond†	6.55%	03/04/2034	8,013,971	1.39
5,993,000	Costa Rica Government International Bond†	7.16%	12/03/2045	6,234,218	1.08
3,184,000	Costa Rica Government International Bond†	7.30%	13/11/2054	3,347,000	0.58
5,590,000	Dominican Republic International Bond†	4.50%	30/01/2030	5,094,001	0.88
6,740,000	Dominican Republic International Bond†	4.88%	23/09/2032	6,050,029	1.05
6,923,000	Dominican Republic International Bond†	5.88%	30/01/2060	5,891,004	1.02
2,210,000	Dominican Republic International Bond†	5.95%	25/01/2027	2,194,792	0.38
10,271,000	Dominican Republic International Bond†	6.00%	22/02/2033	9,964,870	1.73
4,902,000	Dominican Republic International Bond†	6.40%	05/06/2049	4,605,720	0.80
672,000	Dominican Republic International Bond†	6.60%	01/06/2036	670,464	0.12
1,030,000	Dominican Republic International Bond†	6.85%	27/01/2045	1,017,708	0.18
2,485,000	Dominican Republic International Bond†	7.05%	03/02/2031	2,559,550	0.44
919,000	El Salvador Government International Bond**	0.25%	17/04/2030	28,423	0.00
8,741,000	El Salvador Government International Bond†	7.65%	15/06/2035	6,361,744	1.10
1,829,000	El Salvador Government International Bond**	9.25%	17/04/2030	1,630,038	0.28
10,998,000	El Salvador Government International Bond†	9.50%	15/07/2052	8,664,615	1.50
858,000	Fondo MIVIVIENDA SA*	4.63%	12/04/2027	834,780	0.14
1,364,000	Ghana Government International Bond†	6.38%	11/02/2027	692,823	0.12

## Sustainable Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 87.16% (31 December 2023: 86.94%) (continued)</b>					
<b>United States Dollar (continued)</b>					
8,678,000	Ghana Government International Bond*	7.75%	07/04/2029	4,443,461	0.77
3,430,000	Ghana Government International Bond*	7.88%	26/03/2027	1,751,521	0.30
968,000	Ghana Government International Bond*	8.95%	26/03/2051	498,012	0.09
12,373,000	Ghana Government International Bond*	10.75%	14/10/2030	8,400,905	1.46
4,690,000	Istanbul Metropolitan Municipality*	10.50%	06/12/2028	5,050,368	0.88
470,901	Ivory Coast Government International Bond*	5.75%	31/12/2032	439,495	0.08
500,000	Ivory Coast Government International Bond*	6.38%	03/03/2028	486,000	0.08
2,203,000	Jordan Government International Bond*	7.38%	10/10/2047	1,880,272	0.33
1,900,000	Latvia Government International Bond*	5.13%	30/07/2034	1,873,857	0.32
2,860,000	Mexico Government International Bond*	4.75%	27/04/2032	2,646,593	0.46
12,412,000	Mexico Government International Bond*	5.75%	12/10/2110	10,277,678	1.78
1,865,000	Mexico Government International Bond**	6.00%	07/05/2036	1,820,394	0.32
830,000	Mexico Government International Bond*	6.35%	09/02/2035	836,622	0.15
1,560,000	Mongolia Government International Bond*	7.88%	05/06/2029	1,597,158	0.28
11,229,000	Morocco Government International Bond*	3.00%	15/12/2032	9,044,482	1.57
750,000	Morocco Government International Bond*	5.50%	11/12/2042	662,770	0.11
13,816,000	Morocco Government International Bond*	6.50%	08/09/2033	14,255,556	2.47
3,233,000	Peruvian Government International Bond*	3.00%	15/01/2034	2,629,425	0.46
970,000	Peruvian Government International Bond*	6.55%	14/03/2037	1,038,870	0.18
440,000	Philippine Government International Bond*	9.50%	02/02/2030	530,681	0.09
183,846	Provincia de Mendoza Argentina*	5.75%	19/03/2029	155,828	0.03
5,761,000	Republic of Armenia International Bond*	3.60%	02/02/2031	4,699,498	0.82
11,600,000	Republic of Armenia International Bond*	3.95%	26/09/2029	10,057,490	1.74
3,454,000	Republic of Poland Government International Bond*	5.13%	18/09/2034	3,401,888	0.59
260,000	Republic of Poland Government International Bond*	5.50%	04/04/2053	255,477	0.04
1,478,000	Republic of Poland Government International Bond*	5.50%	18/03/2054	1,436,542	0.25
548,000	Republic of Poland Government International Bond*	5.75%	16/11/2032	568,454	0.10
2,294,000	Sri Lanka Government International Bond*	6.20%	11/05/2027	1,352,185	0.23
3,089,000	Sri Lanka Government International Bond*	6.75%	18/04/2028	1,823,901	0.32
11,920,000	Sri Lanka Government International Bond*	6.83%	18/07/2026	7,082,923	1.23
2,078,000	Sri Lanka Government International Bond*	6.85%	14/03/2024	1,208,659	0.21
6,307,000	Sri Lanka Government International Bond*	6.85%	03/11/2025	3,738,338	0.65
1,512,000	Sri Lanka Government International Bond*	7.55%	28/03/2030	878,133	0.15
2,655,000	Sri Lanka Government International Bond*	7.85%	14/03/2029	1,581,047	0.27
780,000	Tunisian Republic*	5.75%	30/01/2025	742,441	0.13
1,066,000	Turkiye Ihracat Kredi Bankasi AS**	7.50%	06/02/2028	1,067,654	0.19
4,357,000	Ukraine Government International Bond*	6.88%	21/05/2031	1,248,569	0.22
1,873,000	Ukraine Government International Bond*	7.38%	25/09/2034	541,531	0.09



## Sustainable Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 87.16% (31 December 2023: 86.94%) (continued)</b>					
<b>United States Dollar (continued)</b>					
4,230,000	Ukraine Government International Bond*	7.75%	01/09/2026	1,319,480	0.23
1,470,000	Ukraine Government International Bond*	7.75%	01/09/2027	455,296	0.08
1,865,000	Ukraine Government International Bond*	7.75%	01/09/2029	582,521	0.10
7,809,000	Ukraine Government International Bond*	7.75%	01/08/2041	3,854,718	0.67
10,367,000	Ukraine Government International Bond*	9.75%	01/11/2030	3,328,652	0.58
<b>Total United States Dollar</b>				<b>312,499,604</b>	<b>54.20</b>
<b>Total Government Bonds</b>				<b>502,548,426</b>	<b>87.16</b>
<b>Repurchase Agreements 0.17% (31 December 2023: 0.00%)</b>					
<b>United States Dollar</b>					
1,000,000	State Street Bank and Trust Co, repurchase value US\$ 1,000,441^	5.29%	01/07/2024	1,000,000	0.17
<b>Total Repurchase Agreements †</b>				<b>1,000,000</b>	<b>0.17</b>
<b>Total Investments</b>				<b>550,431,780</b>	<b>95.46</b>

^ Collateralised by US Treasury Notes/Bonds valued at US\$ 1,020,019 in total.

### Forward Currency Contracts 0.43% (31 December 2023: 1.97%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
€ 3,337,000	US\$ 3,570,866	02/07/2024	State Street Bank and Trust Co	1	5,566	0.00
US\$ 210,199,305	€ 193,847,009	02/07/2024	Standard Chartered Bank	2	2,443,679	0.42
<i>EUR Hedged Classes</i>						
€ 11,269,027	US\$ 12,081,479	13/09/2024	Westpac Banking Corp	3	39,652	0.01
US\$ 2,777,854	€ 2,571,485	13/09/2024	Citibank NA	1	11,928	0.00
US\$ 40,325	€ 37,468	13/09/2024	Westpac Banking Corp	2	24	0.00
<b>Total Unrealised Gain on Forward Currency Contracts ∞</b>					<b>2,500,849</b>	<b>0.43</b>

### Futures Contracts 0.33% (31 December 2023: 1.70%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
25	Euro-Schatz Future September 2024	10,851	0.00
242	US Treasury 10-Year Note (CBT) Future September 2024	248,781	0.04
127	US Treasury 2-Year Note (CBT) Future September 2024	77,391	0.01
685	US Treasury 5-Year Note (CBT) Future September 2024	503,047	0.09
390	US Treasury Long Bond (CBT) Future September 2024	611,250	0.11
341	US Treasury Ultra Bond (CBT) Future September 2024	483,062	0.08
<b>Total Unrealised Gain on Futures Contracts ‡</b>		<b>1,934,382</b>	<b>0.33</b>

## Sustainable Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Credit Default Swap Contracts 0.09% (31 December 2023: 0.00%)

Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Fair Value US\$	% of Net Assets
USD 15,608,000	20/06/2029	ICE Clear U.S. <sup>1</sup>	Buying default protection on CDX.EM.41.V1	498,689	0.09
<b>Total Fair Value on Credit Default Swap Contracts <sup>∞</sup></b>				<b>498,689</b>	<b>0.09</b>

<sup>1</sup>Centrally cleared swap.

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>555,365,700</b>	<b>96.31</b>

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (0.92%) (31 December 2023: (0.46%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 7,122,642	US\$ 7,717,863	13/09/2024	Citibank NA	2	(56,646)	(0.01)
€ 447,413,283	US\$ 486,476,982	13/09/2024	Standard Chartered Bank	1	(5,232,707)	(0.91)
€ 27	US\$ 29	13/09/2024	Westpac Banking Corp	1	(0)	(0.00)
US\$ 76,212	€ 70,905	13/09/2024	Westpac Banking Corp	4	(54)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(5,289,407)</b>	<b>(0.92)</b>

### Futures Contracts (0.23%) (31 December 2023: (0.82%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(73)	Euro-BOBL Future September 2024	(68,067)	(0.01)
(812)	Euro-Bund Future September 2024	(1,061,718)	(0.18)
(157)	Euro-Buxl 30-Year Bond Future September 2024	(231,219)	(0.04)
<b>Total Unrealised Loss on Futures Contracts <sup>*</sup></b>		<b>(1,361,004)</b>	<b>(0.23)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(6,650,411)</b>	<b>(1.15)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>548,715,289</b>	<b>95.16</b>
<b>Other Net Assets</b>	<b>27,903,893</b>	<b>4.84</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>576,619,182</b>	<b>100.00</b>

## Sustainable Emerging Market Debt - Hard Currency - Schedule of Investments (Continued)

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	517,245,861	87.19
** Transferable securities and/or money market instruments dealt in on a regulated market	32,185,919	5.43
† Other transferable securities and/or money market instruments	1,000,000	0.17
± Financial derivative instruments traded on a regulated market	573,378	0.10
∞ Financial derivative instruments that are traded OTC	(2,289,869)	(0.39)
<b>Total Investments</b>	<b>548,715,289</b>	<b>92.50</b>

## Tactical Macro Fund - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Treasury Bills 72.04% (31 December 2023: 84.66%)</b>					
<b>United States Dollar</b>					
5,196,800	United States Treasury Bill	0.00%	18/07/2024	5,183,904	15.51
3,343,600	United States Treasury Bill	0.00%	25/07/2024	3,331,942	9.97
5,222,100	United States Treasury Bill	0.00%	20/08/2024	5,184,077	15.52
5,249,100	United States Treasury Bill	0.00%	24/09/2024	5,184,566	15.52
5,266,400	United States Treasury Bill	0.00%	17/10/2024	5,184,244	15.52
<b>Total Treasury Bills **</b>				<b>24,068,733</b>	<b>72.04</b>
<b>Total Investments</b>				<b>24,068,733</b>	<b>72.04</b>

Forward Currency Contracts 0.12% (31 December 2023: 0.25%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
€ 305,440	US\$ 330,077	19/03/2025	Goldman Sachs International	1	1,555	0.00
£ 218,995	US\$ 273,376	19/03/2025	Goldman Sachs International	1	3,929	0.01
US\$ 3,332,500	CNY 24,128,300	25/09/2024	Goldman Sachs International	1	5,329	0.02
US\$ 333,714	€ 305,440	19/03/2025	Goldman Sachs International	1	2,082	0.01
US\$ 316,966	¥ 46,320,650	19/03/2025	Goldman Sachs International	1	17,757	0.05
<i>EUR Hedged Classes</i>						
€ 1,422,124	US\$ 1,521,255	18/07/2024	Standard Chartered Bank	1	4,071	0.01
€ 1,621,031	US\$ 1,733,633	18/07/2024	Westpac Banking Corp	3	5,034	0.02
US\$ 18,550	€ 17,063	18/07/2024	Westpac Banking Corp	1	249	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>40,006</b>	<b>0.12</b>

Futures Contracts 0.03% (31 December 2023: 0.03%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
(5)	Japan Government 10-Year Bond (OSE) Future September 2024	11,998	0.03
<b>Total Unrealised Gain on Futures Contracts <sup>‡</sup></b>		<b>11,998</b>	<b>0.03</b>

Purchased Options Contracts 0.72% (31 December 2023: 1.32%)

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Call Options</b>				
61	13/09/2024	3 Month SOFR Future, Strike Price \$95.50 <sup>‡</sup>	2,287	0.01
EUR 13,035,500	08/11/2024	Euro/United States Dollar Currency Option, Strike Price \$1.12 <sup>∞</sup>	49,353	0.15
<b>Put Options</b>				
22	20/09/2024	E-mini Russell 2000 Index Future, Strike Price \$1,800.00 <sup>‡</sup>	10,010	0.03

## Tactical Macro Fund - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

#### Purchased Options Contracts 0.72% (31 December 2023: 1.32%) (continued)

Number of Contracts/Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Put Options (continued)</b>				
EUR 6,517,750	08/11/2024	Euro/United States Dollar Currency Option, Strike Price \$1.05 <sup>∞</sup>	49,635	0.15
EUR 3,258,875	08/11/2024	Euro/United States Dollar Currency Option, Strike Price \$1.05 <sup>∞</sup>	24,818	0.07
EUR 3,258,875	08/11/2024	Euro/United States Dollar Currency Option, Strike Price \$1.05 <sup>∞</sup>	24,818	0.07
USD 1,603,400	24/09/2024	United States Dollar/Japanese Yen Currency Option, Strike Price JPY155.00 <sup>∞</sup>	15,637	0.05
USD 6,413,600	24/09/2024	United States Dollar/Japanese Yen Currency Option, Strike Price JPY155.00 <sup>∞</sup>	62,548	0.19
<b>Total Fair Value on Purchased Options Contracts (Cost: US\$ (401,920))</b>			<b>239,106</b>	<b>0.72</b>

The counterparty on OTC Options Contracts is Goldman Sachs International.

#### Total Return Swap Contracts 0.04% (31 December 2023: 0.00%)

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Gain US\$	% of Net Assets
USD (1,000,651)	20/09/2024	4.93 <sup>1</sup>	Goldman Sachs Basket GSXUSTGS Index <sup>2</sup>	9,291	0.03
USD 998,751	20/09/2024	5.73 <sup>1</sup>	Goldman Sachs Basket GSXUSTGL Index <sup>2</sup>	3,013	0.01
<b>Total Unrealised Gain on Total Return Swap Contracts<sup>∞</sup></b>				<b>12,304</b>	<b>0.04</b>

<sup>1</sup> The USD Secured Overnight Financing Rate is the benchmark for this total return swap contract.

<sup>2</sup> The counterparty for the total return swap contracts is Goldman Sachs International.

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>24,372,147</b>	<b>72.95</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (0.06%) (31 December 2023: (0.14%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
¥ 46,529,816	US\$ 316,966	19/03/2025	Goldman Sachs International	1	(16,406)	(0.05)
US\$ 275,286	£ 218,995	19/03/2025	Goldman Sachs International	1	(2,019)	(0.01)
<i>EUR Hedged Classes</i>						
€ 51,563	US\$ 56,207	18/07/2024	Westpac Banking Corp	2	(902)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts<sup>∞</sup></b>					<b>(19,327)</b>	<b>(0.06)</b>

## Tactical Macro Fund - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Futures Contracts (0.02%) (31 December 2023: (0.10%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
8	FTSE 100 Index Future September 2024	(7,259)	(0.02)
<b>Total Unrealised Loss on Futures Contracts *</b>		<b>(7,259)</b>	<b>(0.02)</b>

### Written Options Contracts (0.54%) (31 December 2023: (0.73%))

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Call Options</b>				
(61)	13/09/2024	3 Month SOFR Future, Strike Price \$96.00 *	(1,525)	(0.00)
EUR (6,517,750)	08/11/2024	Euro/United States Dollar Currency Option, Strike Price \$1.12 ∞	(24,677)	(0.07)
EUR (3,258,875)	08/11/2024	Euro/United States Dollar Currency Option, Strike Price \$1.12 ∞	(12,338)	(0.04)
EUR (3,258,875)	08/11/2024	Euro/United States Dollar Currency Option, Strike Price \$1.12 ∞	(12,338)	(0.04)
<b>Put Options</b>				
EUR (13,035,500)	08/11/2024	Euro/United States Dollar Currency Option, Strike Price \$1.05 ∞	(99,271)	(0.30)
USD (1,603,400)	24/09/2024	United States Dollar/Japanese Yen Currency Option, Strike Price JPY150.00 ∞	(6,133)	(0.02)
USD (6,413,600)	24/09/2024	United States Dollar/Japanese Yen Currency Option, Strike Price JPY150.00 ∞	(24,531)	(0.07)
<b>Total Fair Value on Written Options Contracts (Premium: US\$ 244,384)</b>			<b>(180,813)</b>	<b>(0.54)</b>

The counterparty on OTC Options Contracts is Goldman Sachs International.

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(207,399)</b>	<b>(0.62)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>24,164,748</b>	<b>72.33</b>
<b>Other Net Assets</b>	<b>9,243,531</b>	<b>27.67</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>33,408,279</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
** Transferable securities and/or money market instruments dealt in on a regulated market	24,068,733	71.47
± Financial derivative instruments traded on a regulated market	15,511	0.05
∞ Financial derivative instruments that are traded OTC	80,504	0.24
<b>Total Investments</b>	<b>24,164,748</b>	<b>71.76</b>

## Ultra Short Term Euro Bond - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Asset Backed Securities 11.12% (31 December 2023: 9.14%)</b>					
<b>Euro</b>					
3,100,000	Auto ABS Italian Stella Loans SRL Series 2024-1 Class B	4.84%	29/12/2036	3,107,063	0.26
2,200,000	Brignole Co Series 2024 Class C	5.60%	24/02/2042	2,207,454	0.18
5,550,125	Clavel Residential 3 DAC Series 2023-1X Class A	5.26%	28/01/2076	5,544,830	0.46
1,730,000	Dilosk Rmbs NO 9 DAC Series 9 Class A	4.47%	25/01/2063	1,735,747	0.14
733,341	Domi BV Series 2020-1 Class A	4.71%	15/04/2052	735,722	0.06
1,500,000	Domi BV Series 2020-2 Class B	5.33%	15/11/2052	1,513,378	0.13
5,850,000	Domi BV Series 2024-1 Class A	4.42%	15/06/2056	5,858,722	0.49
11,267,350	Dutch Property Finance BV Series 2021-2 Class A	4.56%	28/04/2059	11,298,347	0.94
1,888,589	Dutch Property Finance BV Series 2022-2 Class A	4.76%	28/04/2062	1,899,392	0.16
3,812,000	EDML BV Series 2019-1 Class B	4.71%	28/01/2058	3,812,957	0.32
491,055	European Residential Loan Securitisation 2019-NPL2 DAC Class A	6.60%	24/02/2058	492,188	0.04
487,825	Futura S.r.l. Series 2019-1 Class A	6.87%	31/07/2044	489,885	0.04
3,062,384	Jubilee Place BV Series 3 Class A	4.74%	17/01/2059	3,077,512	0.26
5,200,000	Marzio Finance Srl Series 2024-15 Class A	4.47%	28/09/2049	5,210,140	0.43
5,533,771	Merrion Square Residential Series 2023-1X DAC Class A	4.60%	24/10/2064	5,523,312	0.46
7,000,000	Miltonia Mortgage Finance Srl Series 1 Class B	5.09%	28/04/2062	6,860,210	0.57
8,988,509	MIRAVET Srl Series 2019-1 Class A	4.55%	26/05/2065	8,943,350	0.75
2,936,190	MIRAVET Srl Series 2020-1 Class A	4.65%	26/05/2065	2,937,796	0.25
4,491,279	Mulcair Securities No. 3 DAC Series 3 Class A	4.84%	24/04/2065	4,489,195	0.37
4,874,627	Primrose Residential Series 2022-1 Class A	4.60%	24/10/2061	4,859,906	0.41
3,500,000	Primrose Residential Series 2022-1 Class D	6.00%	24/10/2061	3,359,979	0.28
6,714,764	Quarzo Srl Series 2023-1 Class A1	4.67%	15/12/2039	6,749,782	0.56
4,796,260	Quarzo Srl Series 2023-1 Class A2	4.67%	15/12/2039	4,820,932	0.40
4,400,000	Quarzo Srl Series 2024-1 Class A1	4.49%	15/06/2041	4,411,062	0.37
1,400,000	Quarzo Srl Series 2024-1 Class C	6.00%	15/06/2041	1,408,386	0.12
3,538,063	Red & Black Auto Italy SRL Series 2 Class A1	4.65%	28/07/2034	3,564,645	0.30
2,900,000	Red & Black Auto Lease France Series 2 Class A	4.32%	27/06/2035	2,909,178	0.24
1,500,000	SC Germany SA Compartment Consumer Series 2024-1 Class B	4.61%	14/01/2038	1,499,957	0.13
2,200,000	SCF Rahoituspalvelut XIII DAC Series 13 Class A	4.36%	25/06/2034	2,205,188	0.18
1,300,000	Shamrock Residential DAC Series 2022-1 Class C	5.50%	24/01/2061	1,269,460	0.11
2,500,000	Shamrock Residential DAC Series 2023-1X Class C	6.35%	24/06/2071	2,403,803	0.20
4,542,143	Stresa Securitisation SRL Series 1 Class A	4.90%	22/12/2045	4,438,846	0.37
3,300,000	Sunrise Spv 95 Srl Series 2024-1 Class A1	4.44%	27/03/2049	3,318,081	0.28
407,832	Tagus - Sociedade de Titularizacao de Creditos SA Series 2019 Class A1	5.63%	12/05/2025	404,646	0.03
2,276,745	Tagus - Sociedade de Titularizacao de Creditos SA Series 3 Class C	7.30%	23/06/2039	2,306,593	0.19
3,100,000	Titrisocram Series 2024-1 Class A	4.20%	26/03/2039	3,106,101	0.26
998,148	Warrington Residential 2022-1 DAC Series 2022-1 Class A1	5.60%	24/12/2056	977,032	0.08
3,557,956	Youni Italy Srl Series 2024-1 Class A	4.48%	20/04/2034	3,571,192	0.30
<b>Total Asset Backed Securities **</b>				<b>133,321,969</b>	<b>11.12</b>

## Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 74.45% (31 December 2023: 79.48%)</b>					
<b>Euro</b>					
2,700,000	A2A SpA*	5.00%	29/12/2049	2,678,603	0.22
100,000	ABN AMRO Bank NV*	3.75%	20/04/2025	100,034	0.01
200,000	Accor SA*	2.63%	29/12/2049	197,047	0.02
5,000,000	Aegon Ltd*	2.86%	29/12/2049	4,149,344	0.35
100,000	Afflelou SAS*	4.25%	19/05/2026	99,370	0.01
1,200,000	Alexandrite Monnet UK Holdco Plc†	10.50%	15/05/2029	1,245,410	0.10
2,600,000	Allianz SE*	2.60%	29/12/2049	1,965,506	0.16
200,000	Allwyn International AS**	3.88%	15/02/2027	196,804	0.02
1,000,000	Altice France SA*	3.38%	15/01/2028	702,160	0.06
100,000	Altice France SA**	4.13%	15/01/2029	66,719	0.00
9,000,000	AMCO - Asset Management Co SpA**	1.38%	27/01/2025	8,868,798	0.74
1,090,000	AMCO - Asset Management Co SpA*	4.63%	06/02/2027	1,106,135	0.09
3,600,000	American Tower Corp*	0.40%	15/02/2027	3,309,553	0.28
2,000,000	American Tower Corp*	0.45%	15/01/2027	1,847,767	0.15
700,000	American Tower Corp*	1.95%	22/05/2026	679,614	0.06
100,000	ANZ New Zealand Int'l Ltd†	3.95%	17/07/2026	101,226	0.01
400,000	APA Infrastructure Ltd†	7.13%	09/11/2083	429,938	0.04
200,000	Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance Plc*	2.00%	01/09/2028	174,869	0.01
100,000	Arena Luxembourg Finance Sarl*	1.88%	01/02/2028	91,975	0.01
2,000,000	Arkema SA*	1.50%	29/12/2049	1,905,600	0.16
5,000,000	Arkema SA*	2.75%	29/12/2049	4,984,844	0.41
4,081,000	Aroundtown Finance Sarl*	7.13%	29/12/2049	3,066,872	0.26
5,000,000	Aroundtown SA*	0.38%	15/04/2027	4,342,202	0.36
2,600,000	Aroundtown SA*	1.45%	09/07/2028	2,219,750	0.18
1,500,000	Aroundtown SA*	1.63%	31/01/2028	1,313,329	0.11
4,000,000	Arval Service Lease SA†	0.00%	01/10/2025	3,810,763	0.32
2,000,000	Arval Service Lease SA†	0.88%	17/02/2025	1,962,965	0.16
1,800,000	Arval Service Lease SA†	4.13%	13/04/2026	1,806,471	0.15
1,700,000	Arval Service Lease SA†	4.25%	11/11/2025	1,706,843	0.14
2,900,000	Arval Service Lease SA†	4.63%	02/12/2024	2,906,266	0.24
100,000	Ashland Services BV**	2.00%	30/01/2028	92,536	0.01
3,500,000	ASR Nederland NV*	6.63%	29/12/2049	3,445,400	0.29
100,000	AT&T Inc*	3.55%	18/11/2025	99,838	0.01
10,900,000	Athene Global Funding*	0.37%	10/09/2026	10,140,613	0.84
9,000,000	Athene Global Funding*	0.83%	08/01/2027	8,356,028	0.70
2,400,000	AusNet Services Holdings Pty Ltd†	1.63%	11/03/2081	2,235,180	0.19
100,000	Australia & New Zealand Banking Group Ltd†	3.44%	04/04/2025	99,986	0.01
3,000,000	Autostrade per l'Italia SpA*	2.00%	04/12/2028	2,767,099	0.23
5,000,000	Autostrade per l'Italia SpA*	4.38%	16/09/2025	5,030,807	0.42
1,000,000	Avis Budget Finance Plc*	7.00%	28/02/2029	985,210	0.08



## Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 74.45% (31 December 2023: 79.48%) (continued)</b>					
<b>Euro (continued)</b>					
4,000,000	AXA SA*	2.92%	29/12/2049	3,699,000	0.31
4,400,000	Ayvens SA*	3.88%	22/02/2027	4,414,165	0.37
7,400,000	Ayvens SA*	3.88%	24/01/2028	7,400,059	0.62
2,400,000	Balder Finland OYJ*	1.00%	18/01/2027	2,183,467	0.18
5,000,000	Balder Finland OYJ*	1.00%	20/01/2029	4,117,257	0.34
3,400,000	Balder Finland OYJ*	2.00%	18/01/2031	2,752,942	0.23
3,000,000	Banco BPM SpA**	0.88%	15/07/2026	2,841,649	0.24
100,000	Banco BPM SpA*	3.88%	18/09/2026	100,667	0.01
2,500,000	Banco BPM SpA**	5.00%	18/06/2034	2,489,969	0.21
4,000,000	Banco de Credito Social Cooperativo SA*	1.75%	09/03/2028	3,729,374	0.31
200,000	Banco de Credito Social Cooperativo SA*	7.50%	14/09/2029	221,788	0.02
500,000	Banco de Sabadell SA*	2.63%	24/03/2026	495,641	0.04
100,000	Banco Santander SA*	3.75%	16/01/2026	100,205	0.01
1,800,000	Banco Santander SA*	5.00%	22/04/2034	1,832,018	0.15
600,000	Banjay Entertainment SASU**	7.00%	01/05/2029	627,075	0.05
2,000,000	Bank of America Corp*	1.78%	04/05/2027	1,935,530	0.16
7,500,000	Bank of Montreal*	4.38%	12/04/2027	7,494,943	0.62
15,000,000	Bank of Nova Scotia*	3.05%	31/10/2024	14,969,250	1.25
4,700,000	Banque Federative du Credit Mutuel SA*	0.01%	07/03/2025	4,583,252	0.38
200,000	Banque Federative du Credit Mutuel SA*	0.01%	11/05/2026	187,295	0.01
6,510,000	Banque Federative du Credit Mutuel SA*	2.88%	29/12/2049	5,970,077	0.50
11,800,000	Banque Federative du Credit Mutuel SA*	2.93%	29/12/2049	10,838,300	0.90
7,000,000	Barclays Plc*	2.89%	31/01/2027	6,909,977	0.58
2,900,000	Barclays Plc*	4.62%	08/05/2028	2,904,336	0.24
2,000,000	Bayer AG*	6.63%	25/09/2083	2,026,617	0.17
200,000	Bayer Capital Corp BV*	1.50%	26/06/2026	191,535	0.02
1,200,000	Bayerische Landesbank*	7.00%	05/01/2034	1,280,071	0.11
1,850,000	BCP V Modular Services Finance II Plc**	4.75%	30/11/2028	1,727,530	0.14
1,300,000	Bertrand Franchise Finance SAS*	6.50%	18/07/2030	1,312,058	0.11
12,000,000	BNP Paribas SA*	0.25%	13/04/2027	11,273,697	0.94
200,000	BPCE SA*	0.38%	02/02/2026	189,881	0.02
6,000,000	BPCE SA*	0.63%	28/04/2025	5,852,407	0.49
3,500,000	BPCE SFH SA*	0.13%	31/03/2025	3,413,046	0.28
1,300,000	British Telecommunications Plc*	5.13%	03/10/2054	1,306,136	0.11
3,000,000	CA Auto Bank SpA*	3.75%	12/04/2027	2,992,631	0.25
1,800,000	CA Auto Bank SpA*	4.75%	25/01/2027	1,843,681	0.15
100,000	Caixa Central de Credito Agricola Mutuo CRL*	8.38%	04/07/2027	106,487	0.01
100,000	Canadian Imperial Bank of Commerce*	0.38%	10/03/2026	95,184	0.01
4,400,000	Carrier Global Corp*	4.38%	29/05/2025	4,418,707	0.37
3,500,000	CECONOMY AG*	6.25%	15/07/2029	3,486,035	0.29

## Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 74.45% (31 December 2023: 79.48%) (continued)</b>					
<b>Euro (continued)</b>					
200,000	Celanese US Holdings LLC*	2.13%	01/03/2027	190,735	0.02
100,000	Cellnex Telecom SA*	1.75%	23/10/2030	87,814	0.01
500,000	Cirsa Finance International Sarl*	4.50%	15/03/2027	492,709	0.04
100,000	Cirsa Finance International Sarl*	7.88%	31/07/2028	105,984	0.01
8,000,000	Citigroup Inc*	1.25%	06/07/2026	7,802,600	0.65
1,700,000	Citigroup Inc*	1.50%	24/07/2026	1,659,920	0.14
1,200,000	Citigroup Inc*	4.25%	25/02/2030	1,198,937	0.10
1,100,000	Citycon Treasury BV*	6.50%	08/03/2029	1,102,170	0.09
4,000,000	CK Hutchison Finance 16 II Ltd*	0.88%	03/10/2024	3,967,958	0.33
200,000	Commerzbank AG*	0.10%	11/09/2025	191,979	0.02
700,000	Commerzbank AG*	4.44%	12/03/2027	702,761	0.06
2,000,000	Commerzbank AG*	4.88%	16/10/2034	1,995,270	0.17
3,000,000	Commonwealth Bank of Australia*	1.94%	03/10/2029	2,980,956	0.25
100,000	CPI Property Group SA*	1.63%	23/04/2027	89,552	0.01
100,000	CPI Property Group SA*	2.75%	12/05/2026	93,702	0.01
4,000,000	Credit Agricole Home Loan SFH SA*	0.13%	16/12/2024	3,937,690	0.33
11,000,000	Credit Agricole Home Loan SFH SA*	0.38%	30/09/2024	10,912,289	0.91
9,000,000	Credit Mutuel Home Loan SFH SA*	0.63%	10/02/2025	8,841,591	0.74
3,000,000	Crelan SA*	5.25%	23/01/2032	3,137,093	0.26
2,400,000	Crelan SA*	5.38%	30/04/2035	2,431,428	0.20
7,100,000	Crelan SA*	5.75%	26/01/2028	7,490,844	0.62
3,200,000	Crelan SA*	6.00%	28/02/2030	3,405,720	0.28
800,000	Cullinan Holdco Scsp**	4.63%	15/10/2026	670,250	0.06
700,000	Deutsche Bank AG*	1.00%	19/11/2025	692,250	0.06
3,000,000	Deutsche Postbank Funding Trust III*	2.91%	29/12/2049	2,500,781	0.21
4,000,000	Digital Euro Finco LLC*	2.50%	16/01/2026	3,909,832	0.33
1,300,000	doValue SpA*	3.38%	31/07/2026	1,234,905	0.10
1,000,000	doValue SpA**	5.00%	04/08/2025	996,646	0.08
100,000	Dufry One BV*	3.38%	15/04/2028	96,398	0.01
3,000,000	easyJet FinCo BV*	1.88%	03/03/2028	2,805,627	0.23
1,200,000	El Corte Ingles SA*	4.25%	26/06/2031	1,200,618	0.10
1,200,000	Electricite de France SA*	2.88%	29/12/2049	1,121,571	0.09
2,000,000	Electricite de France SA*	3.38%	29/12/2049	1,748,940	0.15
100,000	Electricite de France SA*	3.75%	05/06/2027	100,439	0.01
1,500,000	Electricite de France SA*	4.00%	29/12/2049	1,499,784	0.12
1,500,000	ELO SACA*	5.88%	17/04/2028	1,478,175	0.12
800,000	Emeria SASU**	3.38%	31/03/2028	646,525	0.05
1,000,000	EnBW Energie Baden-Wuerttemberg AG*	1.88%	29/06/2080	946,440	0.08
2,500,000	EnBW Energie Baden-Wuerttemberg AG*	2.13%	31/08/2081	2,031,362	0.17
200,000	Enel Finance International NV*	0.25%	28/05/2026	188,105	0.02

## Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 74.45% (31 December 2023: 79.48%) (continued)</b>					
<b>Euro (continued)</b>					
1,500,000	Enel SpA*	1.38%	29/12/2049	1,350,839	0.11
2,300,000	Enel SpA*	1.88%	29/12/2049	1,902,453	0.16
800,000	Energia Group Roi Financeco DAC**	6.88%	31/07/2028	829,480	0.07
700,000	Energizer Gamma Acquisition BV**	3.50%	30/06/2029	645,029	0.05
2,500,000	Engie SA*	1.88%	29/12/2049	2,067,435	0.17
1,500,000	Eni SpA*	2.75%	29/12/2049	1,335,056	0.11
2,600,000	Eni SpA*	3.38%	29/12/2049	2,413,096	0.20
2,600,000	Eroski S Coop*	10.63%	30/04/2029	2,766,465	0.23
2,500,000	Eurofins Scientific SE*	6.75%	29/12/2049	2,522,691	0.21
500,000	Evonik Industries AG*	1.38%	02/09/2081	461,186	0.04
7,400,000	Fastighets AB Balder*	1.13%	29/01/2027	6,715,135	0.56
783,000	Fastighets AB Balder*	1.25%	28/01/2028	684,282	0.06
23,000,000	Federation des Caisses Desjardins du Quebec*	2.88%	28/11/2024	22,928,999	1.91
900,000	Fiber Bidco SpA*	7.70%	15/01/2030	911,257	0.08
1,500,000	Fnac Darty SA*	6.00%	01/04/2029	1,526,733	0.13
4,700,000	Fortive Corp*	3.70%	13/02/2026	4,704,026	0.39
100,000	Forvia SE*	2.75%	15/02/2027	95,645	0.01
2,200,000	Forvia SE*	5.50%	15/06/2031	2,221,725	0.18
2,200,000	General Motors Financial Co Inc*	3.90%	12/01/2028	2,208,765	0.18
200,000	Goldstory SAS*	6.75%	01/02/2030	203,125	0.02
1,400,000	Goldstory SAS*	7.84%	01/02/2030	1,409,573	0.12
416,000	Grand City Properties Finance Sarl*	6.13%	29/12/2049	333,129	0.03
4,800,000	Grand City Properties SA*	1.50%	29/12/2049	3,105,900	0.26
100,000	Gruenthal GmbH*	3.63%	15/11/2026	98,070	0.01
2,500,000	Grupo Antolin-Irausa SA*	3.50%	30/04/2028	1,926,656	0.16
100,000	Haleon Netherlands Capital BV*	1.25%	29/03/2026	95,959	0.01
100,000	Heathrow Funding Ltd*	1.50%	12/10/2025	97,244	0.01
11,735,000	Heimstaden Bostad AB*	1.13%	21/01/2026	10,717,537	0.89
400,000	Heimstaden Bostad AB*	3.00%	29/12/2049	243,935	0.02
6,800,000	Heimstaden Bostad AB*	3.38%	29/12/2049	4,594,080	0.38
7,100,000	Heimstaden Bostad Treasury BV*	0.25%	13/10/2024	6,961,328	0.58
8,500,000	Holcim Finance Luxembourg SA*	1.50%	06/04/2025	8,356,775	0.70
8,000,000	HSBC Holdings Plc*	0.31%	13/11/2026	7,634,720	0.64
1,000,000	Iberdrola Finanzas SA*	1.58%	29/12/2049	914,700	0.08
1,750,000	Iceland Bondco Plc**	9.33%	15/12/2027	1,771,875	0.15
100,000	IHO Verwaltungs GmbH*	8.75%	15/05/2028	107,097	0.01
600,000	Iliad Holding SASU**	5.13%	15/10/2026	601,410	0.05
1,000,000	INEOS Finance Plc*	6.38%	15/04/2029	1,031,250	0.09
4,000,000	Infineon Technologies AG*	2.88%	29/12/2049	3,952,500	0.33
4,500,000	ING Groep NV*	0.13%	29/11/2025	4,431,178	0.37

## Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 74.45% (31 December 2023: 79.48%) (continued)</b>					
<b>Euro (continued)</b>					
15,000,000	Intesa Sanpaolo SpA**	2.13%	26/05/2025	14,793,187	1.23
1,500,000	Intesa Sanpaolo SpA*	2.93%	14/10/2030	1,376,468	0.11
5,500,000	Intesa Sanpaolo SpA**	5.00%	08/03/2028	5,662,993	0.47
2,500,000	Intrum AB*	9.25%	15/03/2028	1,669,750	0.14
6,100,000	Investec Bank Plc*	1.25%	11/08/2026	5,892,986	0.49
4,000,000	Islandsbanki HF*	0.75%	25/03/2025	3,900,514	0.32
5,700,000	Islandsbanki HF*	4.63%	27/03/2028	5,752,545	0.48
650,000	Italmatch Chemicals SpA*	10.00%	06/02/2028	697,028	0.06
100,000	Jaguar Land Rover Automotive Plc*	4.50%	15/07/2028	100,037	0.01
5,000,000	JPMorgan Chase & Co*	3.67%	06/06/2028	5,018,888	0.42
800,000	K+S AG*	4.25%	19/06/2029	798,644	0.07
3,600,000	KBC Group NV*	4.50%	06/06/2026	3,620,488	0.30
1,400,000	KBC Group NV*	4.75%	17/04/2035	1,413,141	0.12
500,000	Kleopatra Finco Sarl**	4.25%	01/03/2026	441,359	0.04
23,000,000	Knab NV*	0.38%	21/11/2024	22,704,617	1.89
2,750,000	Koninklijke FrieslandCampina NV*	2.85%	29/12/2049	2,640,412	0.22
1,800,000	Koninklijke KPN NV*	4.88%	29/12/2049	1,817,100	0.15
6,307,000	Landsbankinn HF*	0.38%	23/05/2025	6,094,129	0.51
19,300,000	Landsbankinn HF*	0.75%	25/05/2026	18,091,651	1.51
2,700,000	Landsbankinn HF*	5.00%	13/05/2028	2,765,170	0.23
6,063,000	Landsbankinn HF*	6.38%	12/03/2027	6,372,268	0.53
3,000,000	LeasePlan Corp NV*	0.25%	23/02/2026	2,839,802	0.24
5,600,000	Leasys SpA*	3.88%	01/03/2028	5,585,801	0.46
3,200,000	Leasys SpA*	4.64%	08/04/2026	3,202,864	0.27
1,000,000	Lion/Polaris Lux 4 SA*	7.33%	01/07/2029	1,001,063	0.08
100,000	Lloyds Bank Plc*	3.25%	02/02/2026	99,709	0.01
6,000,000	Lloyds Banking Group Plc*	0.50%	12/11/2025	5,928,715	0.49
6,000,000	Lloyds Banking Group Plc*	3.50%	01/04/2026	5,985,996	0.50
100,000	Lorca Telecom Bondco SA*	4.00%	18/09/2027	97,695	0.01
200,000	Loxam SAS*	4.50%	15/04/2027	193,742	0.02
800,000	Loxam SAS*	6.38%	15/05/2028	824,068	0.07
2,200,000	Loxam SAS*	6.38%	31/05/2029	2,271,208	0.19
380,000	Maxeda DIY Holding BV**	5.88%	01/10/2026	313,406	0.03
2,200,000	Merck KGaA*	1.63%	25/06/2079	2,175,898	0.18
3,700,000	Mitsubishi UFJ Financial Group Inc*	3.27%	19/09/2025	3,694,757	0.31
200,000	MMS USA Holdings Inc*	0.63%	13/06/2025	194,151	0.02
6,000,000	Molson Coors Beverage Co*	1.25%	15/07/2024	5,994,249	0.50
1,000,000	Morgan Stanley*	1.88%	27/04/2027	958,253	0.08
5,500,000	Morgan Stanley*	4.36%	19/03/2027	5,515,385	0.46
2,200,000	Motability Operations Group Plc*	4.00%	17/01/2030	2,227,639	0.19

## Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 74.45% (31 December 2023: 79.48%) (continued)</b>					
<b>Euro (continued)</b>					
1,500,000	MPT Operating Partnership LP/MPT Finance Corp <sup>*</sup>	0.99%	15/10/2026	1,199,063	0.10
3,000,000	Mylan Inc <sup>*</sup>	2.13%	23/05/2025	2,953,758	0.25
19,000,000	Nationwide Building Society <sup>*</sup>	2.00%	25/07/2029	18,973,400	1.58
12,000,000	NatWest Group Plc <sup>*</sup>	1.75%	02/03/2026	11,834,598	0.99
1,000,000	Nexans SA <sup>*</sup>	4.25%	11/03/2030	991,037	0.08
2,000,000	NGG Finance Plc <sup>*</sup>	1.63%	05/12/2079	1,979,475	0.16
3,400,000	Norddeutsche Landesbank-Girozentrale <sup>*</sup>	5.63%	23/08/2034	3,379,721	0.28
2,600,000	Nykredit Realkredit AS <sup>*</sup>	3.88%	05/07/2027	2,610,613	0.22
150,000	Ontex Group NV <sup>*</sup>	3.50%	15/07/2026	148,404	0.01
200,000	Orano SA <sup>*</sup>	3.38%	23/04/2026	198,336	0.02
100,000	Paprec Holding SA <sup>**</sup>	6.50%	17/11/2027	104,664	0.01
1,900,000	PCF GmbH <sup>*</sup>	4.75%	15/04/2026	1,620,225	0.13
8,440,000	Permanent TSB Group Holdings Plc <sup>*</sup>	3.00%	19/08/2031	8,113,393	0.68
5,000,000	Permanent TSB Group Holdings Plc <sup>*</sup>	6.63%	25/04/2028	5,272,062	0.44
100,000	PEU Finance Plc <sup>*</sup>	7.25%	01/07/2028	104,033	0.01
1,700,000	Picard Groupe SAS <sup>**</sup>	6.38%	01/07/2029	1,699,839	0.14
1,400,000	Pinnacle Bidco Plc <sup>*</sup>	8.25%	11/10/2028	1,488,244	0.12
1,300,000	Playtech Plc <sup>*</sup>	4.25%	07/03/2026	1,283,704	0.11
100,000	PLT VII Finance Sarl <sup>**</sup>	4.63%	05/01/2026	100,031	0.01
100,000	PrestigeBidCo GmbH <sup>**</sup>	7.44%	01/07/2029	100,900	0.01
1,700,000	Project Grand UK Plc <sup>*</sup>	9.00%	01/06/2029	1,709,877	0.14
4,100,000	Prosus NV <sup>*</sup>	2.78%	19/01/2034	3,414,804	0.29
1,637,000	PVH Corp <sup>*</sup>	4.13%	16/07/2029	1,631,785	0.14
1,800,000	RCI Banque SA <sup>*</sup>	1.63%	11/04/2025	1,770,956	0.15
1,500,000	RCI Banque SA <sup>*</sup>	1.75%	10/04/2026	1,447,728	0.12
200,000	RCI Banque SA <sup>*</sup>	2.00%	11/07/2024	199,912	0.02
1,700,000	RCI Banque SA <sup>*</sup>	4.63%	13/07/2026	1,722,778	0.14
2,100,000	RCI Banque SA <sup>*</sup>	4.63%	02/10/2026	2,132,755	0.18
2,500,000	RCI Banque SA <sup>*</sup>	5.50%	09/10/2034	2,496,926	0.21
1,700,000	Repsol International Finance BV <sup>*</sup>	2.50%	29/12/2049	1,618,921	0.13
100,000	Rexel SA <sup>*</sup>	5.25%	15/09/2030	102,420	0.01
700,000	RTE Réseau de Transport d'Electricite SADIR <sup>*</sup>	3.75%	30/04/2044	680,178	0.06
200,000	Ryanair DAC <sup>*</sup>	0.88%	25/05/2026	189,848	0.02
3,380,000	Samhallsbyggnadsbolaget i Norden AB <sup>*</sup>	2.63%	29/12/2049	1,221,194	0.10
100,000	Sappi Papier Holding GmbH <sup>*</sup>	3.63%	15/03/2028	95,543	0.01
2,000,000	Schaeffler AG <sup>*</sup>	4.50%	28/03/2030	1,979,381	0.16
100,000	Schaeffler AG <sup>*</sup>	4.75%	14/08/2029	100,856	0.01
1,900,000	SELP Finance Sarl <sup>*</sup>	3.75%	10/08/2027	1,891,556	0.16
1,000,000	Simon International Finance SCA <sup>*</sup>	1.25%	13/05/2025	977,203	0.08
9,000,000	Skipton Building Society <sup>*</sup>	0.01%	22/09/2024	8,928,477	0.74

## Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 74.45% (31 December 2023: 79.48%) (continued)</b>					
<b>Euro (continued)</b>					
5,000,000	Smurfit Kappa Acquisitions ULC*	2.88%	15/01/2026	4,938,070	0.41
1,500,000	Snam SpA*	3.38%	19/02/2028	1,487,460	0.12
100,000	SoftBank Group Corp*	2.13%	06/07/2024	99,956	0.01
2,900,000	SoftBank Group Corp*	5.00%	15/04/2028	2,879,601	0.24
2,200,000	Sogecap SA*	4.13%	29/12/2049	2,169,843	0.18
200,000	Sogecap SA*	6.50%	16/05/2044	213,937	0.02
4,640,000	Southern Co*	1.88%	15/09/2081	4,143,325	0.34
2,500,000	SSE Plc*	4.00%	29/12/2049	2,448,097	0.20
15,000,000	Sumitomo Mitsui Banking Corp*	3.60%	16/02/2026	14,971,744	1.25
1,000,000	Sumitomo Mitsui Trust Bank Ltd*	4.09%	19/04/2028	1,018,765	0.08
4,900,000	Swedbank AB*	4.63%	30/05/2026	4,935,727	0.41
1,400,000	Synthomer Plc*	7.38%	02/05/2029	1,464,409	0.12
3,000,000	Tapestry Inc*	5.35%	27/11/2025	3,049,513	0.25
4,000,000	Tapestry Inc*	5.38%	27/11/2027	4,119,718	0.34
2,100,000	TDC Net A/S*	5.62%	06/02/2030	2,162,370	0.18
1,500,000	Telefonica Europe BV*	2.38%	29/12/2049	1,339,768	0.11
1,600,000	Telefonica Europe BV*	6.75%	29/12/2049	1,738,948	0.14
100,000	Tereos Finance Groupe I SA**	4.75%	30/04/2027	99,591	0.01
2,200,000	Tereos Finance Groupe I SA**	5.88%	30/04/2030	2,203,933	0.18
1,800,000	Teva Pharmaceutical Finance Netherlands II BV*	1.63%	15/10/2028	1,590,507	0.13
6,500,000	Thames Water Utilities Finance Plc*	0.88%	31/01/2028	5,225,557	0.43
4,400,000	Thames Water Utilities Finance Plc*	4.00%	18/04/2027	3,841,375	0.32
100,000	Toronto-Dominion Bank*	1.71%	28/07/2025	98,236	0.01
100,000	Toronto-Dominion Bank*	3.77%	08/09/2026	101,002	0.01
3,800,000	TotalEnergies SE*	2.13%	29/12/2049	3,145,009	0.26
2,800,000	Traton Finance Luxembourg SA*	4.50%	23/11/2026	2,838,696	0.24
11,400,000	Traton Finance Luxembourg SA*	4.90%	21/01/2026	11,466,861	0.96
1,200,000	TUI AG*	5.88%	15/03/2029	1,221,000	0.10
6,600,000	UBS AG*	0.25%	05/01/2026	6,272,138	0.52
2,000,000	UBS AG*	1.50%	10/04/2026	1,927,408	0.16
9,000,000	UBS Group AG*	0.25%	29/01/2026	8,808,885	0.73
13,800,000	UBS Group AG*	2.13%	13/10/2026	13,487,241	1.12
700,000	UBS Group AG*	3.25%	02/04/2026	696,101	0.06
6,000,000	UniCredit SpA**	1.20%	20/01/2026	5,911,968	0.49
5,000,000	UniCredit SpA*	1.25%	16/06/2026	4,879,300	0.41
10,000,000	UniCredit SpA*	2.00%	23/09/2029	9,930,980	0.83
5,896,000	UniCredit SpA**	2.20%	22/07/2027	5,705,539	0.47
2,500,000	UniCredit SpA*	5.38%	16/04/2034	2,539,163	0.21
2,200,000	UniCredit SpA**	5.85%	15/11/2027	2,297,682	0.19
200,000	United Group BV**	5.25%	01/02/2030	196,614	0.02

## Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Corporate Bonds 74.45% (31 December 2023: 79.48%) (continued)</b>					
<b>Euro (continued)</b>					
2,200,000	Upfield BV**	6.88%	02/07/2029	2,192,205	0.18
11,000,000	Utah Acquisition Sub Inc*	2.25%	22/11/2024	10,925,101	0.91
5,000,000	Valeo SE*	4.50%	11/04/2030	4,905,548	0.41
1,500,000	Veolia Environnement SA*	2.50%	29/12/2049	1,349,086	0.11
1,500,000	Veolia Environnement SA*	5.99%	29/12/2049	1,561,773	0.13
100,000	Verisure Holding AB*	7.13%	01/02/2028	104,500	0.01
4,000,000	Virgin Money UK Plc*	4.00%	18/03/2028	4,008,252	0.33
2,600,000	Vodafone Group Plc*	3.00%	27/08/2080	2,354,355	0.20
4,800,000	Volkswagen Bank GmbH*	2.50%	31/07/2026	4,676,459	0.39
5,501,000	Volkswagen Financial Services AG*	3.75%	10/09/2026	5,510,727	0.46
1,500,000	Volkswagen International Finance NV*	3.75%	29/12/2049	1,428,645	0.12
1,600,000	Volkswagen International Finance NV*	3.88%	29/03/2026	1,605,916	0.13
1,000,000	Volkswagen International Finance NV*	3.88%	29/12/2049	932,846	0.08
1,000,000	Volkswagen International Finance NV*	4.38%	29/12/2049	922,467	0.08
3,300,000	Volkswagen Leasing GmbH*	3.63%	11/10/2026	3,298,075	0.27
2,200,000	Volkswagen Leasing GmbH*	4.50%	25/03/2026	2,227,119	0.18
100,000	VZ Vendor Financing II BV*	2.88%	15/01/2029	86,450	0.01
2,000,000	Westpac Banking Corp*	3.46%	04/04/2025	1,999,500	0.17
2,000,000	Westpac Securities NZ Ltd*	1.78%	14/01/2026	1,950,504	0.16
5,000,000	Wizz Air Finance Co BV*	1.00%	19/01/2026	4,746,455	0.40
100,000	ZF Europe Finance BV*	6.13%	13/03/2029	105,909	0.01
100,000	ZF Finance GmbH*	2.00%	06/05/2027	93,531	0.01
<b>Total Corporate Bonds</b>				<b>893,017,935</b>	<b>74.45</b>
<b>Government Bonds 7.40% (31 December 2023: 7.59%)</b>					
<b>Euro</b>					
2,105,000	Autonomous Community of Madrid Spain*	3.46%	30/04/2034	2,094,479	0.18
2,000,000	Bank Gospodarstwa Krajowego*	3.00%	30/05/2029	1,941,512	0.16
1,000,000	Bank Gospodarstwa Krajowego*	4.00%	08/09/2027	1,009,371	0.08
3,400,000	Bulgaria Government International Bond*	4.50%	27/01/2033	3,539,281	0.30
1,470,000	Bulgaria Government International Bond*	4.88%	13/05/2036	1,556,249	0.13
1,000,000	Croatia Government International Bond*	3.38%	12/03/2034	984,084	0.08
2,695,000	European Union*	2.88%	06/12/2027	2,683,979	0.22
4,077,000	European Union*	3.38%	04/10/2039	4,057,287	0.34
1,292,000	European Union*	4.00%	04/04/2044	1,382,556	0.12
2,900,000	French Republic Government Bond OAT*	1.50%	25/05/2031	2,621,890	0.22
2,730,000	Hellenic Republic Government Bond*	3.38%	15/06/2034	2,653,095	0.22
1,570,000	Hellenic Republic Government Bond*	4.13%	15/06/2054	1,514,069	0.13
6,839,000	Hellenic Republic Government Bond*	4.38%	18/07/2038	7,115,642	0.59
1,000,000	Italy Buoni Poliennali Del Tesoro*	0.25%	15/03/2028	890,870	0.07

## Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value EUR	% of Net Assets
<b>Government Bonds 7.40% (31 December 2023: 7.59%)</b>					
<b>Euro (continued)</b>					
7,096,166	Italy Buoni Poliennali Del Tesoro**	0.55%	21/05/2026	6,856,771	0.57
6,883,855	Italy Buoni Poliennali Del Tesoro**	1.30%	15/05/2028	6,775,262	0.57
6,945,274	Italy Buoni Poliennali Del Tesoro**	1.40%	26/05/2025	6,867,114	0.57
5,009,750	Italy Buoni Poliennali Del Tesoro*	2.00%	14/03/2028	4,942,783	0.41
2,658,220	Italy Buoni Poliennali Del Tesoro**	3.10%	15/09/2026	2,743,363	0.23
750,000	Republic of Italy Government International Bond*	5.13%	31/07/2024	750,474	0.06
1,000,000	Republic of Poland Government International Bond*	3.63%	11/01/2034	991,248	0.08
2,100,000	Romanian Government International Bond*	3.62%	26/05/2030	1,933,872	0.16
1,000,000	Romanian Government International Bond*	3.88%	29/10/2035	844,779	0.07
3,048,000	Romanian Government International Bond*	5.25%	30/05/2032	2,973,946	0.25
3,613,000	Romanian Government International Bond*	5.63%	22/02/2036	3,526,333	0.29
8,520,000	Romanian Government International Bond*	6.38%	18/09/2033	8,874,841	0.74
2,200,000	Romanian Government International Bond*	6.63%	27/09/2029	2,357,930	0.20
2,232,000	Slovakia Government Bond*	3.75%	06/03/2034	2,238,656	0.19
2,026,000	Spain Government Bond*	3.45%	31/10/2034	2,031,801	0.17
<b>Total Government Bonds</b>				<b>88,753,537</b>	<b>7.40</b>
Number of Shares	Security Description			Fair Value EUR	% of Net Assets
<b>Investment Funds 1.18% (31 December 2023: 0.00%)</b>					
<b>Euro</b>					
1,117,000	Neuberger Berman Euro Bond Absolute Return Fund			11,259,360	0.94
293,000	Neuberger Berman Euro Bond Fund			2,924,140	0.24
<b>Total Investment Funds <sup>h</sup></b>				<b>14,183,500</b>	<b>1.18</b>
<b>Total Investments</b>				<b>1,129,276,941</b>	<b>94.15</b>

Forward Currency Contracts 0.01% (31 December 2023: 0.03%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain EUR	% of Net Assets
<i>CHF Hedged Classes</i>						
CHF 3,231,725	€ 3,341,728	18/07/2024	Citibank NA	1	17,944	0.00
CHF 3,333,910	€ 3,449,871	18/07/2024	Westpac Banking Corp	8	16,032	0.00
<i>USD Hedged Classes</i>						
€ 11,990,866	US\$ 12,828,193	18/07/2024	Citibank NA	1	30,627	0.00
€ 11,993,213	US\$ 12,828,193	18/07/2024	Westpac Banking Corp	1	32,975	0.01
US\$ 14,129	€ 12,961	18/07/2024	Westpac Banking Corp	1	212	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>oo</sup></b>					<b>97,790</b>	<b>0.01</b>



## Ultra Short Term Euro Bond - Schedule of Investments (Continued)

### Financial Assets at Fair Value through Profit or Loss (Continued)

#### Futures Contracts 0.09% (31 December 2023: 0.05%)

Number of Contracts	Description	Unrealised Gain EUR	% of Net Assets
226	Euro-BOBL Future September 2024	264,420	0.02
230	Euro-Bund Call Option on Future August 2024, Strike Price EUR 134.00	4,267	0.00
(72)	Euro-OAT Future September 2024	64,080	0.01
1,477	Euro-Schatz Future September 2024	731,115	0.06
<b>Total Unrealised Gain on Futures Contracts <sup>‡</sup></b>		<b>1,063,882</b>	<b>0.09</b>

#### Inflation Swap Contracts 0.03% (31 December 2023: 0.05%)

Notional Amount	Expiration Date	Counterparty	Receive / (Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Gain EUR	% of Net Assets
EUR 30,000,000	15/11/2033	LCH Clearnet Ltd <sup>1</sup>	(Pay)	2.32%	CPTFEMU	403,358	0.03
<b>Total Unrealised Gain on Inflation Swap Contracts <sup>∞</sup></b>						<b>403,358</b>	<b>0.03</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup> Centrally cleared swap.

	Fair Value EUR	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>1,130,841,971</b>	<b>94.28</b>

### Financial Liabilities at Fair Value through Profit or Loss

#### Forward Currency Contracts (0.01%) (31 December 2023: (0.25%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss EUR	% of Net Assets
<i>CHF Hedged Classes</i>						
CHF 25,800	€ 26,884	18/07/2024	Westpac Banking Corp	1	(62)	(0.00)
€ 855,581	CHF 829,454	18/07/2024	Westpac Banking Corp	15	(6,710)	(0.00)
<i>USD Hedged Classes</i>						
US\$ 13,250,000	€ 12,385,141	18/07/2024	Citibank NA	1	(31,635)	(0.00)
US\$ 14,250,000	€ 13,321,122	18/07/2024	Westpac Banking Corp	2	(35,276)	(0.01)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(73,683)</b>	<b>(0.01)</b>

#### Futures Contracts (0.07%) (31 December 2023: (0.28%))

Number of Contracts	Description	Unrealised Loss EUR	% of Net Assets
73	Euro-BTP Future September 2024	(57,670)	(0.00)
(541)	Euro-Bund Future September 2024	(550,180)	(0.05)
(95)	Euro-Buxl 30-Year Bond Future September 2024	(286,900)	(0.02)
<b>Total Unrealised Loss on Futures Contracts <sup>‡</sup></b>		<b>(894,750)</b>	<b>(0.07)</b>

## Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Credit Default Swap Contracts (0.18%) (31 December 2023: (0.22%))

Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Fair Value EUR	% of Net Assets
EUR 27,200,000	20/06/2029	ICE Clear U.S. <sup>1</sup>	Buying default protection on iTRAXX Europe Crossover S41.V1	(2,014,086)	(0.18)
<b>Total Fair Value on Credit Default Swap Contracts<sup>∞</sup></b>				<b>(2,014,086)</b>	<b>(0.18)</b>

<sup>1</sup>Centrally cleared swap.

### Inflation Swap Contracts (0.03%) (31 December 2023: (0.03%))

Notional Amount	Expiration Date	Counterparty	Receive /(Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Loss EUR	% of Net Assets
EUR 26,000,000	18/04/2027	LCH Clearnet Ltd <sup>1</sup>	Receive	2.26%	CPTFEMU	(153,345)	(0.01)
EUR 30,000,000	15/11/2028	LCH Clearnet Ltd <sup>1</sup>	Receive	2.21%	CPTFEMU	(193,704)	(0.02)
<b>Total Unrealised Loss on Inflation Swap Contracts<sup>∞</sup></b>						<b>(347,049)</b>	<b>(0.03)</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

### Interest Rate Swap Contracts (0.04%) (31 December 2023: (0.03%))

Notional Amount	Expiration Date	Counterparty	Receive /(Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Loss EUR	% of Net Assets
EUR 12,479,054	30/08/2032	LCH Clearnet Ltd <sup>1</sup>	(Pay)	2.22%	6M EURIBOR	(541,636)	(0.04)
<b>Total Unrealised Loss on Interest Rate Swap Contracts<sup>∞</sup></b>						<b>(541,636)</b>	<b>(0.04)</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

<sup>1</sup>Centrally cleared swap.

	Fair Value EUR	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(3,871,204)</b>	<b>(0.33)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>1,126,970,767</b>	<b>93.95</b>
<b>Other Net Assets</b>	<b>72,527,232</b>	<b>6.05</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>1,199,497,999</b>	<b>100.00</b>

## Ultra Short Term Euro Bond - Schedule of Investments (Continued)

Portfolio Analysis	EUR	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	892,387,346	72.81
** Transferable securities and/or money market instruments dealt in on a regulated market	221,460,685	18.07
† Other transferable securities and/or money market instruments	1,245,410	0.10
μ Investment funds	14,183,500	1.16
± Financial derivative instruments traded on a regulated market	169,132	0.01
∞ Financial derivative instruments that are traded OTC and centrally cleared	(2,475,306)	(0.20)
<b>Total Investments</b>	<b>1,126,970,767</b>	<b>91.95</b>

## Uncorrelated Strategies - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 2.92% (31 December 2023: 4.75%)</b>			
<b>United States Dollar</b>			
684	AbbVie Inc	117,320	0.01
1,419	Alibaba Group Holding Ltd ADR	102,168	0.01
3,367	APA Corp	99,124	0.01
786	Apple Inc	165,547	0.02
798	ArcBest Corp	85,450	0.01
1,289	Autodesk Inc	318,963	0.04
191	Axon Enterprise Inc	56,200	0.01
3,384	Best Buy Co Inc	285,237	0.03
465	BlackRock Inc Class A	366,104	0.04
2,941	Boston Scientific Corp	226,486	0.03
69	Boyd Gaming Corp	3,802	0.00
880	Brink's Co	90,112	0.01
2,420	Bunge Global SA	258,383	0.03
877	Cardinal Health Inc	86,227	0.01
900	CarMax Inc	66,006	0.01
5,418	CDW Corp	1,212,765	0.14
2,597	Charles Schwab Corp	191,373	0.02
12,932	Chemours Co	291,875	0.03
1,900	Chipotle Mexican Grill Inc Class A	119,035	0.01
153	Cintas Corp	107,140	0.01
2,736	Cleveland-Cliffs Inc	42,107	0.00
2,772	Commercial Metals Co	152,432	0.02
1,980	ConocoPhillips	226,472	0.03
770	Constellation Brands Inc Class A	198,106	0.02
11,000	Corning Inc	427,350	0.05
3,441	Coterra Energy Inc	91,771	0.01
440	Crocs Inc	64,214	0.01
5,654	CSX Corp	189,126	0.02
1,850	Darden Restaurants Inc	279,942	0.03
16,472	Devon Energy Corp	780,773	0.09
924	Diamondback Energy Inc	184,976	0.02
517	Dick's Sporting Goods Inc	111,077	0.01
582	Enovis Corp	26,306	0.00
1,716	EOG Resources Inc	215,993	0.02
5,515	EQT Corp	203,945	0.02
895	FedEx Corp	268,357	0.03
2,140	Fiserv Inc	318,946	0.04
3,983	Freeport-McMoRan Inc	193,574	0.02
2,817	Halliburton Co	95,158	0.01

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 2.92% (31 December 2023: 4.75%) (continued)</b>			
<b>United States Dollar (continued)</b>			
108,704	Herbalife Ltd	1,129,435	0.13
7,369	HF Sinclair Corp	393,062	0.04
577	Hilton Worldwide Holdings Inc	125,901	0.01
33,365	HP Inc	1,168,442	0.13
1,264	Insulet Corp	255,075	0.03
7,960	Kraft Heinz Co	256,471	0.03
1,386	Lear Corp	158,295	0.02
380	Lowe's Cos Inc	83,775	0.01
5,804	LyondellBasell Industries NV Class A	555,211	0.06
2,860	ManpowerGroup Inc	199,628	0.02
10,788	Marathon Oil Corp	309,292	0.03
132	Martin Marietta Materials Inc	71,518	0.01
330	Mastercard Inc Class A	145,583	0.02
2,200	Matador Resources Co	131,120	0.01
143	Meta Platforms Inc Class A	72,103	0.01
1,140	Morgan Stanley	110,797	0.01
3,520	Murphy Oil Corp	145,165	0.02
288	Netflix Inc	194,365	0.02
10,457	Neurocrine Biosciences Inc	1,439,615	0.16
2,667	Norwegian Cruise Line Holdings Ltd	50,113	0.01
1,534	NRG Energy Inc	119,437	0.01
4,533	Nucor Corp	716,577	0.08
8,822	ON Semiconductor Corp	604,748	0.07
23,969	ONEOK Inc	1,954,672	0.22
6,221	Peabody Energy Corp	137,608	0.02
24,206	PG&E Corp	422,637	0.05
1,498	Prudential Financial Inc	175,551	0.02
19,134	Range Resources Corp	641,563	0.07
660	Reliance Inc	188,496	0.02
1,452	Ross Stores Inc	211,005	0.02
616	Ryder System Inc	76,310	0.01
3,080	SEI Investments Co	199,245	0.02
5,402	Semtech Corp	161,412	0.02
2,511	ServiceNow Inc	1,975,328	0.22
10,853	Sibanye Stillwater Ltd ADR	47,211	0.01
1,497	Skyworks Solutions Inc	159,550	0.02
1,299	State Street Corp	96,126	0.01
2,377	T Rowe Price Group Inc	274,092	0.03
618	Take-Two Interactive Software Inc	96,093	0.01
2,561	Targa Resources Corp	329,806	0.04

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description		Fair Value US\$	% of Net Assets	
<b>Equities 2.92% (31 December 2023: 4.75%) (continued)</b>					
<b>United States Dollar (continued)</b>					
220	TD SYNEX Corp		25,388	0.00	
594	Tenet Healthcare Corp		79,020	0.01	
330	Texas Roadhouse Inc Class A		56,664	0.01	
608	Thor Industries Inc		56,818	0.01	
3,864	Trip.com Group Ltd ADR		181,608	0.02	
3,116	Unum Group		159,259	0.02	
8,512	Viatis Inc		90,483	0.01	
3,503	Voya Financial Inc		249,238	0.03	
2,602	Western Digital Corp		197,154	0.02	
190	Wingstop Inc		80,305	0.01	
11,533	Winnebago Industries Inc		625,089	0.07	
1,311	Wynn Resorts Ltd		117,334	0.01	
17,968	Xerox Holdings Corp		208,788	0.02	
	<b>Total Equities *</b>		<b>26,029,523</b>	<b>2.92</b>	
<b>Real Estate Investment Trusts 0.16% (31 December 2023: 0.07%)</b>					
<b>United States Dollar</b>					
8,447	Simon Property Group Inc		1,282,255	0.14	
4,600	Tanger Inc		124,706	0.02	
	<b>Total Real Estate Investment Trusts *</b>		<b>1,406,961</b>	<b>0.16</b>	
Number of Shares	Security Description	Maturity Date	Fair Value US\$	% of Net Assets	
<b>Participatory Notes 0.02% (31 December 2023: 0.00%)</b>					
<b>United States Dollar</b>					
150	BNP Paribas Issuance BV	08/08/2025	145,624	0.02	
	<b>Total Participatory Notes **</b>		<b>145,624</b>	<b>0.02</b>	
Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Treasury Bills 45.36% (31 December 2023: 43.48%)</b>					
<b>United States Dollar</b>					
15,000,000	United States Treasury Bill	0.00%	11/07/2024	14,978,139	1.68
110,000,000	United States Treasury Bill	0.00%	18/07/2024	109,727,032	12.29
75,000,000	United States Treasury Bill	0.00%	01/08/2024	74,661,616	8.36
75,000,000	United States Treasury Bill	0.00%	13/08/2024	74,530,882	8.35
130,000,000	United States Treasury Bill	0.00%	20/08/2024	129,053,437	14.46
2,000,000	United States Treasury Bill	0.00%	22/08/2024	1,984,922	0.22
	<b>Total Treasury Bills **</b>		<b>404,936,028</b>	<b>45.36</b>	

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 7.40% (31 December 2023: 7.41%)</b>					
<b>Euro</b>					
500,000	BNP Paribas SA**	0.00%	03/01/2025	726,164	0.08
<b>Total Euro</b>				<b>726,164</b>	<b>0.08</b>
<b>Japanese Yen</b>					
100,000,000	INFRONEER Holdings Inc*	0.00%	30/03/2029	612,645	0.07
120,000,000	Nippon Steel Corp*	0.00%	05/10/2026	1,031,705	0.11
200,000,000	Taiyo Yuden Co Ltd*	0.00%	18/10/2030	1,401,840	0.16
<b>Total Japanese Yen</b>				<b>3,046,190</b>	<b>0.34</b>
<b>United States Dollar</b>					
1,500,000	Alamo Re Ltd**	6.00%	07/06/2027	1,473,825	0.16
3,000,000	Alamo Re Ltd**	13.76%	07/06/2026	2,992,875	0.34
2,250,000	Atlas Capital Reinsurance 2022 Designated Activity Co**	15.05%	06/06/2025	2,214,394	0.25
2,250,000	Blue Halo Re Ltd*	15.11%	24/02/2025	2,051,662	0.23
750,000	Blue Ridge Re Ltd**	13.36%	08/01/2027	739,144	0.08
3,000,000	Bonanza RE Ltd**	13.81%	08/01/2026	3,025,125	0.34
1,400,000	Cape Lookout Re Ltd**	13.37%	05/04/2027	1,386,210	0.16
750,000	Cape Lookout Re Ltd**	13.79%	28/04/2026	754,012	0.08
2,400,000	Cape Lookout Re Ltd**	14.96%	28/03/2025	2,337,600	0.26
2,750,000	Gateway Re II Ltd**	14.26%	27/04/2026	2,848,175	0.32
1,500,000	Herbie Re Ltd**	14.66%	08/07/2024	1,497,750	0.17
2,000,000	Herbie Re Ltd**	15.07%	08/01/2025	1,890,400	0.21
1,500,000	Herbie Re Ltd**	23.65%	06/06/2025	1,192,500	0.13
2,000,000	Hestia Re Ltd**	15.43%	22/04/2025	1,932,900	0.22
3,000,000	Hestia Re Ltd**	16.10%	07/04/2026	2,938,275	0.33
3,800,000	Kilimanjaro III Re Ltd**	10.61%	25/06/2025	3,768,840	0.42
1,420,000	Montoya Re Ltd*	12.45%	07/04/2025	1,391,636	0.16
1,500,000	Pelican IV Re Ltd**	5.85%	07/05/2027	26,363	0.00
2,500,000	Purple Re Ltd**	18.16%	24/04/2026	2,554,875	0.29
1,685,000	Residential Reinsurance 2021 Ltd**	9.25%	06/06/2025	1,612,924	0.18
1,425,000	Residential Reinsurance 2021 Ltd**	10.88%	06/06/2025	1,334,370	0.15
1,000,000	Residential Reinsurance 2021 Ltd*	15.30%	06/06/2025	912,750	0.10
3,000,000	Residential Reinsurance 2022 Ltd**	15.72%	06/12/2026	3,017,025	0.34
2,450,000	Sanders Re III Ltd**	11.11%	07/04/2028	2,418,885	0.27
3,000,000	Sanders Re III Ltd*	18.36%	07/04/2026	2,714,625	0.30
3,250,000	Sussex Capital UK Pcc Ltd**	13.71%	08/01/2025	3,118,781	0.35
3,000,000	Tailwind RE Ltd*	14.31%	08/01/2025	2,825,475	0.32
2,000,000	Titania RE Ltd**	17.89%	27/02/2026	2,051,300	0.23
1,000,000	Ursa Re II Ltd**	10.36%	16/06/2025	998,850	0.11

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 7.40% (31 December 2023: 7.41%) (continued)</b>					
<b>United States Dollar (continued)</b>					
2,000,000	Ursa Re II Ltd**	12.36%	06/12/2025	2,063,850	0.23
2,250,000	Veraison Re Ltd**	10.11%	08/03/2027	2,248,031	0.25
<b>Total United States Dollar</b>				<b>62,333,427</b>	<b>6.98</b>
<b>Total Corporate Bonds</b>				<b>66,105,781</b>	<b>7.40</b>
<b>Total Investments</b>				<b>498,623,917</b>	<b>55.86</b>

**Forward Currency Contracts 2.39% (31 December 2023: 5.65%)**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
AUD 760,000	¥ 79,281,102	18/09/2024	Barclays Bank Plc	14	9,716	0.00
AUD 2,160,000	US\$ 1,440,770	18/09/2024	Barclays Bank Plc	22	4,714	0.00
AUD 1,370,000	US\$ 906,253	18/09/2024	BNP Paribas	1	10,559	0.00
AUD 9,870,000	¥ 1,013,033,909	18/09/2024	Citibank NA	19	230,497	0.03
AUD 1,380,000	US\$ 919,766	18/09/2024	Citibank NA	11	3,737	0.00
AUD 1,040,000	¥ 107,813,251	18/09/2024	JPMorgan Chase Bank	11	17,553	0.00
AUD 34,000,000	¥ 3,552,323,792	10/07/2024	JPMorgan Chase Bank	10	600,846	0.06
AUD 33,100,000	US\$ 22,045,236	10/07/2024	JPMorgan Chase Bank	8	64,753	0.00
AUD 19,807,919	€ 12,242,187	10/07/2024	JPMorgan Chase Bank	9	105,796	0.01
AUD 48,400,000	NZD 52,615,737	10/07/2024	JPMorgan Chase Bank	5	268,672	0.04
AUD 36,800,000	CAD 33,391,354	10/07/2024	JPMorgan Chase Bank	4	174,272	0.03
AUD 3,815,024	£ 2,000,000	10/07/2024	JPMorgan Chase Bank	6	20,021	0.00
AUD 230,000	US\$ 153,634	18/09/2024	Royal Bank of Canada	1	284	0.00
AUD 290,000	¥ 30,040,450	18/09/2024	Royal Bank of Scotland	4	5,039	0.00
AUD 1,080,000	US\$ 717,646	18/09/2024	State Street Bank and Trust Co	6	5,095	0.00
AUD 760,000	¥ 78,370,315	18/09/2024	State Street Bank and Trust Co	6	15,445	0.00
AUD 370,000	US\$ 247,095	18/09/2024	UBS AG	3	512	0.00
AUD 170,000	¥ 17,567,053	18/09/2024	UBS AG	3	3,222	0.00
BRL 2,803,939	US\$ 500,000	02/08/2024	JPMorgan Chase Bank	3	2,928	0.00
BRL 19,233,555	US\$ 3,459,957	02/07/2024	UBS AG	1	2,772	0.00
CAD 400,000	US\$ 291,347	18/09/2024	Barclays Bank Plc	3	1,524	0.00
CAD 180,000	US\$ 131,607	18/09/2024	Citibank NA	4	187	0.00
CAD 30,000	US\$ 21,920	02/07/2024	Goldman Sachs International	1	4	0.00
CAD 22,100,000	US\$ 16,091,587	10/07/2024	JPMorgan Chase Bank	4	62,285	0.01
CAD 15,715,968	€ 10,625,000	10/07/2024	JPMorgan Chase Bank	8	95,952	0.00
CAD 32,837,413	¥ 3,752,813,899	10/07/2024	JPMorgan Chase Bank	10	644,119	0.07
CAD 700,000	US\$ 512,242	18/09/2024	Royal Bank of Canada	3	283	0.00
CAD 770,000	US\$ 563,762	18/09/2024	State Street Bank and Trust Co	3	16	0.00
CHF 4,250,000	US\$ 4,717,477	10/07/2024	JPMorgan Chase Bank	2	16,653	0.00
CHF 4,234,029	£ 3,708,333	10/07/2024	JPMorgan Chase Bank	7	28,413	0.00



## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 2.39% (31 December 2023: 5.65%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
CHF 9,500,000	¥ 1,641,855,473	10/07/2024	JPMorgan Chase Bank	3	362,965	0.05
CHF 9,308,814	€ 9,625,000	10/07/2024	JPMorgan Chase Bank	4	49,808	0.00
CLP 95,087,407	US\$ 100,000	01/08/2024	JPMorgan Chase Bank	1	704	0.00
COP 417,263,549	US\$ 100,000	22/07/2024	JPMorgan Chase Bank	1	297	0.00
COP 418,448,547	US\$ 100,000	02/08/2024	JPMorgan Chase Bank	1	396	0.00
€ 23,350,000	¥ 3,955,706,199	10/07/2024	JPMorgan Chase Bank	12	413,561	0.06
€ 125,000	CHF 119,795	10/07/2024	JPMorgan Chase Bank	1	577	0.00
€ 875,000	CAD 1,280,644	10/07/2024	JPMorgan Chase Bank	2	2,048	0.00
€ 15,000,000	US\$ 16,045,288	10/07/2024	JPMorgan Chase Bank	2	36,899	0.01
€ 900,000	PLN 3,866,416	10/07/2024	JPMorgan Chase Bank	4	3,215	0.00
€ 125,000	SEK 1,400,971	10/07/2024	JPMorgan Chase Bank	1	1,677	0.00
€ 3,200,000	£ 2,704,561	10/07/2024	JPMorgan Chase Bank	3	11,869	0.00
€ 800,000	HUF 314,746,284	10/07/2024	JPMorgan Chase Bank	4	3,833	0.00
€ 50,822	PLN 220,000	18/09/2024	State Street Bank and Trust Co	1	4	0.00
€ 60,000	US\$ 64,506	18/09/2024	State Street Bank and Trust Co	1	46	0.00
£ 687,500	US\$ 868,806	10/07/2024	JPMorgan Chase Bank	1	304	0.00
£ 567,504	CHF 638,261	10/07/2024	JPMorgan Chase Bank	2	6,449	0.00
£ 14,375,000	¥ 2,865,820,182	10/07/2024	JPMorgan Chase Bank	10	334,910	0.05
£ 31,414,168	€ 36,855,000	10/07/2024	JPMorgan Chase Bank	5	198,609	0.03
HUF 36,869,280	US\$ 100,000	10/07/2024	JPMorgan Chase Bank	1	24	0.00
INR 46,210,000	US\$ 552,761	18/09/2024	BNP Paribas	3	234	0.00
INR 647,090,000	US\$ 7,728,740	18/09/2024	Citibank NA	12	14,997	0.00
INR 55,770,000	US\$ 666,858	18/09/2024	HSBC Bank Plc	3	543	0.00
INR 8,352,748	US\$ 100,000	01/08/2024	JPMorgan Chase Bank	1	117	0.00
INR 58,526,836	US\$ 700,000	22/07/2024	JPMorgan Chase Bank	2	1,764	0.00
INR 8,345,437	US\$ 100,000	03/07/2024	JPMorgan Chase Bank	2	85	0.00
INR 169,815,104	US\$ 2,031,976	10/07/2024	JPMorgan Chase Bank	3	5,079	0.00
INR 42,387,858	US\$ 507,994	08/07/2024	JPMorgan Chase Bank	3	474	0.00
INR 1,135,702,797	US\$ 13,583,739	05/07/2024	JPMorgan Chase Bank	1	37,767	0.01
INR 6,160,000	US\$ 73,631	18/09/2024	Royal Bank of Scotland	1	86	0.00
INR 304,670,000	US\$ 3,641,721	18/09/2024	UBS AG	13	4,272	0.00
¥ 1,970,000	US\$ 12,386	18/09/2024	Citibank NA	1	10	0.00
KRW 14,880,000	US\$ 10,815	19/09/2024	BNP Paribas	1	30	0.00
KRW 834,938,094	US\$ 600,000	18/07/2024	JPMorgan Chase Bank	1	6,299	0.00
KRW 416,597,390	US\$ 300,000	12/07/2024	JPMorgan Chase Bank	1	2,415	0.00
KRW 827,796,512	US\$ 600,000	02/08/2024	JPMorgan Chase Bank	8	1,621	0.00
KRW 138,859,384	US\$ 100,000	15/07/2024	JPMorgan Chase Bank	1	817	0.00
KRW 137,807,373	US\$ 100,000	22/07/2024	JPMorgan Chase Bank	1	93	0.00
KRW 138,951,384	US\$ 100,000	25/07/2024	JPMorgan Chase Bank	1	941	0.00
KRW 139,039,384	US\$ 100,000	01/08/2024	JPMorgan Chase Bank	1	1,044	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

## Forward Currency Contracts 2.39% (31 December 2023: 5.65%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
KRW 138,885,060	US\$ 100,000	11/07/2024	JPMorgan Chase Bank	1	813	0.00
KRW 13,851,302,485	US\$ 10,000,000	03/07/2024	JPMorgan Chase Bank	3	61,339	0.01
KRW 4,016,148,949	US\$ 2,900,000	05/07/2024	JPMorgan Chase Bank	2	16,472	0.00
KRW 138,893,012	US\$ 100,000	10/07/2024	JPMorgan Chase Bank	1	813	0.00
KRW 553,935,237	US\$ 400,000	29/07/2024	JPMorgan Chase Bank	5	2,494	0.00
KRW 25,310,000	US\$ 18,348	19/09/2024	Royal Bank of Scotland	1	97	0.00
MXN 3,810,000	US\$ 202,304	18/09/2024	Deutsche Bank AG	1	3,495	0.00
MXN 41,000,000	US\$ 2,176,265	10/07/2024	JPMorgan Chase Bank	4	63,250	0.01
MXN 66,966,240	US\$ 3,574,860	18/09/2024	Royal Bank of Canada	1	42,341	0.01
NOK 880,000	US\$ 82,692	18/09/2024	Citibank NA	2	120	0.00
NOK 33,043,952	€ 2,875,000	10/07/2024	JPMorgan Chase Bank	3	21,682	0.00
NOK 31,000,000	SEK 30,578,712	10/07/2024	JPMorgan Chase Bank	6	23,509	0.00
NOK 20,293,569	US\$ 1,900,000	10/07/2024	JPMorgan Chase Bank	4	6,349	0.00
NOK 2,710,000	US\$ 254,303	18/09/2024	State Street Bank and Trust Co	3	719	0.00
NOK 3,410,000	US\$ 318,764	18/09/2024	UBS AG	1	2,132	0.00
NZD 19,800,000	¥ 1,894,518,062	10/07/2024	JPMorgan Chase Bank	9	273,281	0.03
PHP 640,000	US\$ 10,850	18/09/2024	UBS AG	1	93	0.00
PLN 3,040,000	€ 699,704	18/09/2024	Barclays Bank Plc	4	2,697	0.00
PLN 3,800,000	US\$ 937,305	18/09/2024	BNP Paribas	3	7,051	0.00
PLN 2,020,000	€ 466,343	18/09/2024	Deutsche Bank AG	1	278	0.00
PLN 650,000	US\$ 161,481	18/09/2024	Deutsche Bank AG	1	54	0.00
PLN 230,000	US\$ 57,119	18/09/2024	HSBC Bank Plc	1	40	0.00
PLN 1,726,122	€ 400,000	10/07/2024	JPMorgan Chase Bank	3	492	0.00
PLN 5,790,000	€ 1,326,061	18/09/2024	JPMorgan Chase Bank	1	12,237	0.00
PLN 1,211,259	US\$ 300,000	10/07/2024	JPMorgan Chase Bank	2	1,284	0.00
PLN 600,000	US\$ 148,635	18/09/2024	State Street Bank and Trust Co	3	474	0.00
PLN 1,420,000	€ 326,609	18/09/2024	State Street Bank and Trust Co	2	1,504	0.00
PLN 200,000	US\$ 49,570	18/09/2024	UBS AG	1	134	0.00
RON 64,848,030	€ 12,966,001	18/09/2024	UBS AG	1	1,551	0.01
SEK 2,848,396	€ 250,000	10/07/2024	JPMorgan Chase Bank	2	1,034	0.00
SEK 103,649,291	NOK 103,000,000	10/07/2024	JPMorgan Chase Bank	1	115,446	0.01
SEK 1,065,164	US\$ 100,000	10/07/2024	JPMorgan Chase Bank	1	620	0.00
TRY 79,690,159	€ 2,070,000	18/09/2024	Barclays Bank Plc	2	5,027	0.01
TRY 16,156,831	€ 420,000	18/09/2024	BNP Paribas	4	678	0.00
TRY 6,592,846	€ 170,000	18/09/2024	Citibank NA	2	1,764	0.00
TRY 5,100,000	US\$ 142,783	18/09/2024	Citibank NA	1	65	0.00
TRY 10,771,964	€ 280,000	18/09/2024	Deutsche Bank AG	3	473	0.00
TRY 108,500,000	US\$ 3,100,000	26/08/2024	Goldman Sachs International	1	15,985	0.00
TRY 119,103,930	US\$ 3,325,407	18/09/2024	JPMorgan Chase Bank	1	10,621	0.00
TRY 189,997,272	US\$ 5,700,000	10/07/2024	JPMorgan Chase Bank	8	45,615	0.00
TRY 119,173,844	US\$ 3,630,000	01/07/2024	UBS AG	1	5,178	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 2.39% (31 December 2023: 5.65%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
TRY 18,884,474	€ 490,000	18/09/2024	UBS AG	4	1,768	0.00
TWD 6,493,025	US\$ 200,000	02/08/2024	JPMorgan Chase Bank	2	198	0.00
US\$ 2,263,995	€ 2,100,000	18/09/2024	Barclays Bank Plc	27	4,676	0.00
US\$ 705,307	CZK 16,280,000	18/09/2024	Barclays Bank Plc	3	7,421	0.00
US\$ 1,193,297	HUF 439,860,000	18/09/2024	Barclays Bank Plc	2	2,888	0.00
US\$ 315,830	BRL 1,730,000	18/09/2024	Barclays Bank Plc	9	7,082	0.00
US\$ 29,305	CAD 40,000	18/09/2024	Barclays Bank Plc	1	18	0.00
US\$ 225,147	CHF 200,000	18/09/2024	Barclays Bank Plc	2	429	0.00
US\$ 61,350	NZD 100,000	18/09/2024	Barclays Bank Plc	1	416	0.00
US\$ 759,585	¥ 118,630,000	18/09/2024	Barclays Bank Plc	19	13,101	0.00
US\$ 102,051	CLP 95,900,000	23/09/2024	Barclays Bank Plc	2	516	0.00
US\$ 1,374,054	£ 1,080,000	18/09/2024	Barclays Bank Plc	11	8,028	0.00
US\$ 27,718	KRW 37,880,000	19/09/2024	Barclays Bank Plc	1	112	0.00
US\$ 1,960,886	ILS 7,260,000	18/09/2024	BNP Paribas	5	26,878	0.00
US\$ 442,692	€ 410,000	18/09/2024	BNP Paribas	4	1,585	0.00
US\$ 154,589	SEK 1,630,000	18/09/2024	BNP Paribas	1	43	0.00
US\$ 1,508,801	CZK 34,940,000	18/09/2024	BNP Paribas	13	11,005	0.00
US\$ 7,041,499	¥ 1,090,990,000	18/09/2024	BNP Paribas	5	176,391	0.02
US\$ 82,596	MXN 1,520,000	18/09/2024	BNP Paribas	2	493	0.00
US\$ 798,708	£ 630,000	18/09/2024	BNP Paribas	2	1,860	0.00
US\$ 1,655,666	¥ 258,690,000	18/09/2024	Citibank NA	42	27,848	0.00
US\$ 82,119	NOK 870,000	18/09/2024	Citibank NA	1	248	0.00
US\$ 460,274	NZD 750,000	18/09/2024	Citibank NA	7	3,272	0.00
US\$ 1,465,213	CZK 33,820,000	18/09/2024	Citibank NA	14	15,429	0.00
US\$ 62,740	HUF 23,110,000	18/09/2024	Citibank NA	1	197	0.00
US\$ 51,259	CAD 70,000	18/09/2024	Citibank NA	2	7	0.00
US\$ 6,319,203	£ 4,970,000	18/09/2024	Citibank NA	39	32,945	0.00
US\$ 92,606	MXN 1,710,000	18/09/2024	Citibank NA	2	240	0.00
US\$ 553,990	CHF 490,000	18/09/2024	Citibank NA	8	3,432	0.00
US\$ 43,197	ILS 160,000	18/09/2024	Citibank NA	1	575	0.00
US\$ 23,349	CLP 21,690,000	23/09/2024	Citibank NA	1	385	0.00
US\$ 432,293	€ 400,000	18/09/2024	Citibank NA	4	1,945	0.00
US\$ 4,073,365	SGD 5,490,000	18/09/2024	Citibank NA	15	7,210	0.00
US\$ 363,223	SEK 3,810,000	18/09/2024	Citibank NA	2	1,982	0.00
US\$ 281,270	KRW 385,730,000	19/09/2024	Citibank NA	2	161	0.00
US\$ 58,319	SEK 610,000	18/09/2024	Deutsche Bank AG	1	483	0.00
US\$ 462,375	ILS 1,720,000	18/09/2024	Deutsche Bank AG	7	4,180	0.00
US\$ 90,026	ZAR 1,650,000	18/09/2024	Deutsche Bank AG	1	207	0.00
US\$ 460,401	SGD 620,000	18/09/2024	Deutsche Bank AG	3	1,199	0.00
US\$ 83,186	THB 3,030,000	18/09/2024	Deutsche Bank AG	1	84	0.00
US\$ 56,248	¥ 8,760,000	18/09/2024	Deutsche Bank AG	2	1,125	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

## Forward Currency Contracts 2.39% (31 December 2023: 5.65%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 123,822	CHF 110,000	18/09/2024	Deutsche Bank AG	1	227	0.00
US\$ 1,008,064	BRL 5,520,000	18/09/2024	Deutsche Bank AG	20	22,929	0.00
US\$ 11,429	MXN 210,000	18/09/2024	Deutsche Bank AG	1	86	0.00
US\$ 107,706	€ 100,000	18/09/2024	Deutsche Bank AG	3	120	0.00
US\$ 824,561	£ 650,000	18/09/2024	Deutsche Bank AG	5	2,415	0.00
US\$ 1,723,867	£ 1,360,000	18/09/2024	Goldman Sachs International	10	3,684	0.00
US\$ 26,289,244	€ 24,100,000	30/09/2024	Goldman Sachs International	6	346,309	0.05
US\$ 84,392	MXN 1,560,000	18/09/2024	Goldman Sachs International	3	128	0.00
US\$ 9,350,207	¥ 1,460,000,000	05/07/2024	Goldman Sachs International	4	269,857	0.03
US\$ 5,099,436	£ 4,000,000	30/09/2024	Goldman Sachs International	2	39,636	0.01
US\$ 19,250,000	CNY 138,703,950	19/09/2024	Goldman Sachs International	1	133,445	0.02
US\$ 3,379,105	BRL 18,240,000	18/09/2024	Goldman Sachs International	3	123,874	0.02
US\$ 146,216	CZK 3,390,000	18/09/2024	Goldman Sachs International	2	895	0.00
US\$ 156,942	¥ 24,440,000	18/09/2024	Goldman Sachs International	4	3,152	0.00
US\$ 50,690	£ 40,000	18/09/2024	HSBC Bank Plc	1	97	0.00
US\$ 600,000	COP 2,465,275,284	08/07/2024	JPMorgan Chase Bank	2	5,959	0.00
US\$ 78,255,800	CNY 568,439,814	10/07/2024	JPMorgan Chase Bank	7	339,141	0.04
US\$ 100,000	KRW 137,411,626	15/07/2024	JPMorgan Chase Bank	1	234	0.00
US\$ 100,000	KRW 137,138,062	17/07/2024	JPMorgan Chase Bank	1	421	0.00
US\$ 3,944,563	AUD 5,900,000	10/07/2024	JPMorgan Chase Bank	1	3,508	0.00
US\$ 48,939	NZD 80,000	18/09/2024	JPMorgan Chase Bank	1	192	0.00
US\$ 600,000	KRW 825,396,569	18/07/2024	JPMorgan Chase Bank	5	630	0.00
US\$ 300,000	KRW 412,855,191	12/07/2024	JPMorgan Chase Bank	3	301	0.00
US\$ 100,000	COP 395,898,445	12/07/2024	JPMorgan Chase Bank	1	4,675	0.00
US\$ 2,269	COP 9,071,197	15/07/2024	JPMorgan Chase Bank	1	86	0.00
US\$ 8,500,000	NOK 89,720,602	10/07/2024	JPMorgan Chase Bank	6	71,778	0.01
US\$ 400,000	CLP 376,934,162	02/08/2024	JPMorgan Chase Bank	2	803	0.00
US\$ 300,000	TWD 9,708,644	08/07/2024	JPMorgan Chase Bank	1	837	0.00
US\$ 100,000	KRW 136,316,961	11/07/2024	JPMorgan Chase Bank	1	1,051	0.00
US\$ 100,000	PLN 395,257	10/07/2024	JPMorgan Chase Bank	1	1,685	0.00
US\$ 100,000	CLP 94,219,000	25/07/2024	JPMorgan Chase Bank	1	209	0.00
US\$ 300,000	CLP 280,776,000	24/07/2024	JPMorgan Chase Bank	1	2,617	0.00
US\$ 29,712,618	CAD 40,600,000	10/07/2024	JPMorgan Chase Bank	4	36,272	0.00
US\$ 20,902,158	£ 16,463,069	10/07/2024	JPMorgan Chase Bank	11	90,202	0.00
US\$ 100,000	CLP 92,559,000	08/07/2024	JPMorgan Chase Bank	1	1,951	0.00
US\$ 16,417,999	CHF 14,625,000	10/07/2024	JPMorgan Chase Bank	10	127,018	0.01
US\$ 300,000	CLP 274,701,285	05/07/2024	JPMorgan Chase Bank	2	8,993	0.00
US\$ 100,000	CLP 91,671,124	03/07/2024	JPMorgan Chase Bank	1	2,885	0.00
US\$ 56,240	CHF 50,000	18/09/2024	JPMorgan Chase Bank	1	61	0.00
US\$ 5,482,202	CNY 39,624,899	19/09/2024	JPMorgan Chase Bank	1	20,991	0.00
US\$ 100,000	KRW 137,339,626	10/07/2024	JPMorgan Chase Bank	1	314	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 2.39% (31 December 2023: 5.65%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 535,922	ILS 2,000,000	18/09/2024	JPMorgan Chase Bank	8	3,137	0.00
US\$ 10,800,000	KRW 14,849,356,104	03/07/2024	JPMorgan Chase Bank	1	13,692	0.00
US\$ 13,300,000	BRL 70,926,043	02/07/2024	JPMorgan Chase Bank	99	530,769	0.06
US\$ 10,783	€ 10,000	18/09/2024	JPMorgan Chase Bank	1	24	0.00
US\$ 111,170,462	€ 103,007,813	10/07/2024	JPMorgan Chase Bank	8	731,071	0.09
US\$ 100,000	COP 416,295,449	26/07/2024	JPMorgan Chase Bank	1	4	0.00
US\$ 100,000	CLP 91,594,594	15/07/2024	JPMorgan Chase Bank	1	2,980	0.00
US\$ 100,000	COP 414,762,445	22/07/2024	JPMorgan Chase Bank	1	304	0.00
US\$ 11,548,886	MXN 205,000,000	10/07/2024	JPMorgan Chase Bank	4	351,309	0.04
US\$ 100,000	CLP 91,853,001	12/07/2024	JPMorgan Chase Bank	1	2,703	0.00
US\$ 6,900,000	TWD 223,148,600	05/07/2024	JPMorgan Chase Bank	4	22,689	0.00
US\$ 200,000	TWD 6,488,085	03/07/2024	JPMorgan Chase Bank	2	19	0.00
US\$ 3,800,000	ILS 14,119,582	10/07/2024	JPMorgan Chase Bank	4	50,895	0.01
US\$ 93,932	ZAR 1,720,000	18/09/2024	JPMorgan Chase Bank	1	303	0.00
US\$ 2,500,000	HUF 905,799,661	10/07/2024	JPMorgan Chase Bank	7	42,630	0.01
US\$ 47,395,859	¥ 7,444,602,109	10/07/2024	JPMorgan Chase Bank	11	1,059,285	0.13
US\$ 3,100,000	KRW 4,241,734,963	05/07/2024	JPMorgan Chase Bank	2	19,711	0.00
US\$ 10,399	MXN 190,000	18/09/2024	JPMorgan Chase Bank	1	136	0.00
US\$ 8,063,401	NZD 13,187,240	10/07/2024	JPMorgan Chase Bank	10	27,769	0.00
US\$ 6,800,000	SGD 9,191,381	10/07/2024	JPMorgan Chase Bank	4	15,321	0.00
US\$ 17,902,274	¥ 2,876,715,875	01/07/2024	JPMorgan Chase Bank	1	18,923	0.00
US\$ 200,000	SEK 2,084,136	10/07/2024	JPMorgan Chase Bank	1	3,124	0.00
US\$ 5,400,000	TWD 174,595,343	24/07/2024	JPMorgan Chase Bank	1	18,141	0.00
US\$ 200,000	CZK 4,544,048	10/07/2024	JPMorgan Chase Bank	2	5,522	0.00
US\$ 200,000	TWD 6,481,234	29/07/2024	JPMorgan Chase Bank	2	191	0.00
US\$ 4,300,000	BRL 23,757,414	02/08/2024	JPMorgan Chase Bank	1	38,754	0.01
US\$ 100,000	ZAR 1,812,132	10/07/2024	JPMorgan Chase Bank	1	818	0.00
US\$ 635,835	£ 500,000	10/09/2024	Nomura	1	3,452	0.00
US\$ 12,412,295	€ 11,500,000	10/09/2024	Nomura	1	44,456	0.01
US\$ 6,943,300	SGD 9,350,000	18/09/2024	Royal Bank of Canada	3	18,240	0.00
US\$ 4,587,887	KRW 6,287,500,000	19/09/2024	Royal Bank of Canada	3	5,741	0.00
US\$ 45,563,087	CNY 329,276,922	19/09/2024	Royal Bank of Canada	2	181,247	0.02
US\$ 64,106	BRL 350,000	18/09/2024	Royal Bank of Canada	2	1,643	0.00
US\$ 15,167,143	HKD 118,116,419	19/09/2024	Royal Bank of Canada	1	4,560	0.00
US\$ 24,457	NZD 40,000	18/09/2024	Royal Bank of Scotland	1	84	0.00
US\$ 1,007,517	SGD 1,360,000	18/09/2024	Royal Bank of Scotland	3	235	0.00
US\$ 835,525	CZK 19,420,000	18/09/2024	Royal Bank of Scotland	9	3,035	0.00
US\$ 258,039	¥ 40,170,000	18/09/2024	Royal Bank of Scotland	6	5,267	0.00
US\$ 326,307	CHF 290,000	18/09/2024	Royal Bank of Scotland	3	467	0.00
US\$ 2,148,760	€ 1,990,000	18/09/2024	Royal Bank of Scotland	3	7,785	0.00
US\$ 22,006	CAD 30,000	18/09/2024	Société Générale	1	40	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 2.39% (31 December 2023: 5.65%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
US\$ 812,446	CHF 720,000	18/09/2024	State Street Bank and Trust Co	12	3,461	0.00
US\$ 710,536	£ 560,000	18/09/2024	State Street Bank and Trust Co	8	2,226	0.00
US\$ 116,262	NZD 190,000	18/09/2024	State Street Bank and Trust Co	2	489	0.00
US\$ 805,942	¥ 126,440,000	18/09/2024	State Street Bank and Trust Co	27	10,307	0.00
US\$ 139,011	SEK 1,460,000	18/09/2024	State Street Bank and Trust Co	1	583	0.00
US\$ 23,397	CLP 21,790,000	23/09/2024	State Street Bank and Trust Co	1	327	0.00
US\$ 690,633	€ 640,000	18/09/2024	State Street Bank and Trust Co	9	2,079	0.00
US\$ 72,006	BRL 390,000	18/09/2024	State Street Bank and Trust Co	3	2,404	0.00
US\$ 4,091,260	CHF 3,630,000	18/09/2024	UBS AG	8	12,632	0.00
US\$ 56,661	CLP 53,400,000	23/09/2024	UBS AG	2	123	0.00
US\$ 29,218	BRL 160,000	18/09/2024	UBS AG	1	663	0.00
US\$ 559,196	HUF 206,470,000	18/09/2024	UBS AG	2	419	0.00
US\$ 3,630,000	BRL 19,233,555	02/07/2024	UBS AG	1	167,271	0.02
US\$ 425,144	ILS 1,580,000	18/09/2024	UBS AG	7	4,244	0.00
US\$ 164,946	£ 130,000	18/09/2024	UBS AG	2	517	0.00
US\$ 321,855	KRW 441,260,000	19/09/2024	UBS AG	2	277	0.00
US\$ 722,713	€ 670,000	18/09/2024	UBS AG	8	1,882	0.00
US\$ 538,923	CZK 12,400,000	18/09/2024	UBS AG	3	7,364	0.00
ZAR 1,320,000	US\$ 71,326	18/09/2024	BNP Paribas	1	529	0.00
ZAR 620,000	US\$ 33,139	18/09/2024	Citibank NA	1	611	0.00
ZAR 360,000	US\$ 19,510	18/09/2024	Deutsche Bank AG	1	87	0.00
ZAR 1,420,000	US\$ 76,815	18/09/2024	Goldman Sachs International	1	483	0.00
ZAR 64,707,921	US\$ 3,500,000	10/07/2024	JPMorgan Chase Bank	6	41,609	0.00
ZAR 1,380,000	US\$ 74,841	18/09/2024	Royal Bank of Canada	2	281	0.00
ZAR 4,930,000	US\$ 263,236	18/09/2024	State Street Bank and Trust Co	1	5,132	0.00
<i>CHF Hedged Classes</i>						
CHF 2,811,012	US\$ 3,109,864	18/07/2024	State Street Bank and Trust Co	1	24,505	0.00
CHF 2,815,728	US\$ 3,117,495	18/07/2024	UBS AG	2	22,133	0.00
CHF 17,315	US\$ 19,115	18/07/2024	Westpac Banking Corp	4	191	0.00
US\$ 20,502	CHF 18,242	18/07/2024	UBS AG	3	161	0.00
US\$ 75,684	CHF 66,814	18/07/2024	Westpac Banking Corp	2	1,185	0.00
<i>EUR Hedged Classes</i>						
€ 41,710,378	US\$ 44,619,155	18/07/2024	UBS AG	2	118,101	0.01
€ 151,875	US\$ 162,451	18/07/2024	Westpac Banking Corp	8	444	0.00
US\$ 88,224	€ 81,913	18/07/2024	Goldman Sachs International	1	367	0.00
US\$ 333,538	€ 309,633	18/07/2024	UBS AG	2	1,435	0.00
US\$ 3,166,720	€ 2,920,204	18/07/2024	Westpac Banking Corp	43	34,598	0.00
<i>GBP Hedged Classes</i>						
£ 4,412,176	US\$ 5,514,461	18/07/2024	Goldman Sachs International	1	63,511	0.01
£ 667,533,347	US\$ 834,142,082	18/07/2024	State Street Bank and Trust Co	5	9,768,598	1.09
£ 4,241,185	US\$ 5,303,816	18/07/2024	Westpac Banking Corp	15	57,984	0.01

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 2.39% (31 December 2023: 5.65%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>GBP Hedged Classes (continued)</i>						
US\$ 4,018,293	£ 3,155,902	18/07/2024	Goldman Sachs International	1	28,531	0.00
US\$ 4,816,759	£ 3,799,090	18/07/2024	State Street Bank and Trust Co	1	13,864	0.00
US\$ 9,568,047	£ 7,493,318	18/07/2024	UBS AG	2	94,826	0.01
US\$ 166,750,820	£ 131,171,611	18/07/2024	Westpac Banking Corp	39	920,712	0.10
<i>JPY Hedged Classes</i>						
US\$ 490,407	¥ 76,904,023	18/07/2024	UBS AG	3	11,134	0.00
US\$ 391,794	¥ 59,531,831	18/07/2024	Westpac Banking Corp	2	20,787	0.00
<i>SGD Hedged Classes</i>						
SGD 10,914	US\$ 8,057	18/07/2024	Westpac Banking Corp	4	2	0.00
US\$ 28	SGD 38	18/07/2024	Goldman Sachs International	1	0	0.00
US\$ 40	SGD 53	18/07/2024	UBS AG	2	0	0.00
US\$ 5,266	SGD 7,090	18/07/2024	Westpac Banking Corp	6	30	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>21,375,358</b>	<b>2.39</b>

### Futures Contracts 0.83% (31 December 2023: 1.13%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
(1)	3 Month CORRA Future December 2024	82	0.00
165	3 Month CORRA Future September 2025	11,026	0.00
(138)	3 Month SOFR Future December 2024	47,663	0.01
121	3 Month SOFR Future June 2025	1,258	0.00
(1,034)	3 Month SOFR Future March 2025	751,419	0.08
715	3 Month SONIA Future December 2024	92,076	0.01
(6)	3 Month SONIA Future June 2025	344	0.00
(721)	30 Day Federal Funds Future August 2024	31,273	0.00
(278)	3-Month Euro EURIBOR Future December 2024	394,066	0.04
152	3-Month Euro EURIBOR Future December 2025	12,171	0.00
154	3-Month Euro EURIBOR Future July 2024	6,391	0.00
208	3-Month Euro EURIBOR Future June 2025	18,477	0.00
223	3-Month Euro EURIBOR Future March 2025	18,372	0.00
152	3-Month Euro EURIBOR Future March 2026	9,165	0.00
(174)	3-Month Euro EURIBOR Future September 2024	290,085	0.03
152	3-Month Euro EURIBOR Future September 2025	15,051	0.00
(1,600)	3-Month Euro EURIBOR Put Option on Future December 2024, Strike Price EUR 96.50	71,819	0.01
(1,600)	3-Month Euro EURIBOR Put Option on Future September 2024, Strike Price EUR 96.38	94,234	0.01
(143)	90-Day Bank Bill Future December 2024	21,198	0.00
(39)	90-Day Bank Bill Future June 2025	243	0.00
(136)	90-Day Bank Bill Future March 2025	22,570	0.00
(368)	Australian Government Bond 10-Year Future September 2024	41,166	0.01

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

## Futures Contracts 0.83% (31 December 2023: 1.13%) (continued)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
(604)	Australian Government Bond 3-Year Future September 2024	215,801	0.02
(162)	British Pound Currency Future September 2024	66,401	0.01
36	Canadian Dollar Currency Future September 2024	2,428	0.00
(43)	CBOE VIX Index Future August 2024	5,651	0.00
(2)	CBOE VIX Index Future October 2024	445	0.00
16	Chinese Yuan Renminbi Currency Future September 2024	3,253	0.00
67	DAX Index Future September 2024	110,230	0.01
(32)	DJIA Mini E-CBOT Future September 2024	22,209	0.00
61	Dollar Index Future September 2024	58,790	0.01
1	E-mini Consumer Discretionary Future September 2024	700	0.00
(1)	E-mini Euro Future September 2024	250	0.00
1	E-mini Health Care Future September 2024	60	0.00
7	E-mini Industrial Future September 2024	2,918	0.00
3	E-mini Russell 2000 Index Future September 2024	181	0.00
(14)	Euro Currency Future September 2024	494	0.00
(890)	Euro FX Currency Future September 2024	455,182	0.05
(112)	Euro STOXX Bank Index Future September 2024	2,086	0.00
7	Euro/Japanese Yen Currency Future September 2024	11,338	0.00
39	Euro-BTP Future July 2024	3,386	0.00
(186)	Euro-BTP Future September 2024	171,360	0.02
(20)	Euro-BTP Call Option on Future August 2024, Strike Price EUR 120.50	2,396	0.00
(80)	Euro-BTP Put Option on Future August 2024, Strike Price EUR 111.00	7,694	0.00
(299)	Euro-Bund Future September 2024	273,601	0.03
(150)	Euro-Bund Weekly Call Option on Future July 2024, Strike Price EUR 133.50	16,467	0.00
(150)	Euro-Bund Weekly Call Option on Future July 2024, Strike Price EUR 134.00	18,331	0.00
100	Euro-Bund Weekly Put Option on Future July 2024, Strike Price EUR 131.50	22,811	0.00
160	Euro-Bund Weekly Put Option on Future July 2024, Strike Price EUR 132.00	60,398	0.01
(28)	Euro-Buxl 30-Year Bond Future September 2024	48,700	0.01
(196)	Euro-OAT Future September 2024	169,808	0.02
185	Euro-Schatz Future September 2024	23,407	0.00
161	FSC Nifty 50 Index Future July 2024	104,895	0.01
(1)	FTSE 100 Index Future September 2024	1,611	0.00
(190)	FTSE China A50 Index Future July 2024	8,717	0.00
(22)	FTSE/JSE Top 40 Index Future September 2024	6,002	0.00
(32)	Hang Seng China Enterprises Index Future July 2024	70	0.00
9	Hang Seng Index Call Option on Future July 2024, Strike Price HKD 18,000.00	604	0.00
1	Indian Rupee Currency Future July 2024	16	0.00
(112)	Japan Government 10-Year Bond (OSE) Future September 2024	73,107	0.01
(184)	Japanese Yen Currency Future September 2024	271,305	0.03
3	JPX-Nikkei Index 400 Futures September 2024	979	0.00



## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Futures Contracts 0.83% (31 December 2023: 1.13%) (continued)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
70	Mexican Peso Currency Future September 2024	42,905	0.01
91	Mini- TOPIX Index Future September 2024	30,239	0.00
(4)	MSCI China A 50 Index Future July 2024	3,160	0.00
49	MSCI EAFE Index Future September 2024	37,390	0.00
(3)	MSCI Emerging Markets Index Future September 2024	450	0.00
182	MSCI Singapore Index Future July 2024	40,429	0.01
(48)	Nasdaq 100 E-mini Future September 2024	106,786	0.01
(151)	New Zealand Dollar Currency Future September 2024	18,217	0.00
16	Nikkei 225 (CME) Future September 2024	58,875	0.01
22	Nikkei 225 (OSE) Future September 2024	64,963	0.01
86	Nikkei 225 (SGX) Future September 2024	245,651	0.03
269	Nikkei 225 Mini Future September 2024	62,983	0.01
8	Norwegian Krone Currency Future September 2024	827	0.00
3	NYSE FANG+ Index Future September 2024	3,364	0.00
256	OMXS30 Index Future July 2024	6,703	0.00
(274)	S&P 500 E-mini Future September 2024	1,251,019	0.14
4	S&P Real Estate Sector E-mini Future September 2024	925	0.00
32	S&P/TSX 60 Index Future September 2024	46,150	0.01
123	SGX FTSE Taiwan Future July 2024	70,991	0.01
42	SK Hynix Inc December 2049	4,432	0.00
(52)	Société Générale SSDF December 2024	5,016	0.00
28	South African Rand Currency (CME) Future September 2024	11,375	0.00
(140)	SPI 200 Index Future September 2024	138,028	0.02
4	Swedish Krona Currency Future September 2024	5,360	0.00
(287)	Swiss Franc Currency Future September 2024	130,128	0.02
(46)	Swiss Market Index Future September 2024	38,905	0.00
90	TOPIX Index Future September 2024	264,516	0.03
(98)	Turkish Lira Currency Future August 2024	990	0.00
(64)	United Kingdom Long Gilt Future September 2024	54,299	0.01
21	United States Dollar/Chinese Yuan Renminbi Currency Future September 2024	5,908	0.00
(66)	US Treasury 10-Year Ultra Future September 2024	34,344	0.00
(607)	US Treasury 5-Year Note (CBT) Future September 2024	153,022	0.02
(133)	US Treasury Long Bond (CBT) Future September 2024	131,391	0.02
(47)	US Treasury Ultra Bond (CBT) Future September 2024	101,875	0.01
(4)	VSTOXX Future July 2024	12,949	0.00
30	Yen Denominated Nikkei Future September 2024	70,889	0.01
<b>Total Unrealised Gain on Futures Contracts <sup>‡</sup></b>		<b>7,449,685</b>	<b>0.83</b>

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

## Purchased Options Contracts 18.41% (31 December 2023: 17.42%)

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Call Options</b>				
200	12/07/2024	3 Month SOFR Call Option on Future, Strike Price \$96.50 <sup>±</sup>	1,250	0.00
400	12/07/2024	3 Month SOFR Call Option on Future, Strike Price \$96.88 <sup>±</sup>	2,500	0.00
100	13/12/2024	3 Month SONIA Call Option on Future, Strike Price GBP95.80 <sup>±</sup>	10,271	0.00
1,500	13/12/2024	3 Month SONIA Call Option on Future, Strike Price GBP96.00 <sup>±</sup>	94,808	0.01
300	16/08/2024	3 Month SONIA Call Option on Future, Strike Price GBP96.05 <sup>±</sup>	0	0.00
13	17/01/2025	AbbVie Inc, Strike Price \$180.00 <sup>±</sup>	10,172	0.00
11	17/01/2025	AbbVie Inc, Strike Price \$195.00 <sup>±</sup>	4,070	0.00
USD 5,000,000	20/12/2024	Absolute Dispersion Basket, Strike Price 28.00% <sup>∞</sup>	77,120	0.01
EUR 1,000,000	20/12/2024	Absolute Dispersion Basket, Strike Price 32.00% <sup>∞</sup>	20,026	0.00
20,806	09/09/2024	Advanced Energy Industries Inc, Strike Price \$111.45 <sup>∞</sup>	126,121	0.02
130,036	14/03/2029	Advanced Energy Industries Inc, Strike Price \$179.76 <sup>∞</sup>	2,762,772	0.31
53,892	15/08/2025	Akamai Technologies Inc, Strike Price \$104.07 <sup>∞</sup>	477,853	0.05
33,950	21/08/2024	Akamai Technologies Inc, Strike Price \$109.08 <sup>∞</sup>	20,781	0.00
125,000	15/08/2025	Akamai Technologies Inc, Strike Price \$150.00 <sup>∞</sup>	193,671	0.02
121,230	21/06/2029	Akamai Technologies Inc, Strike Price \$180.44 <sup>∞</sup>	1,399,895	0.16
JPY 900,000,000	05/09/2024	Anair, Asset Swapped Convertible Option, recall spread: 52bps. <sup>∞</sup>	5,639	0.00
JPY 170,000,000	20/08/2024	Anair, Asset Swapped Convertible Option, recall spread: 55bps. <sup>∞</sup>	855	0.00
30	17/01/2025	Apple Inc, Strike Price \$190.00 <sup>±</sup>	92,025	0.01
26	17/01/2025	Apple Inc, Strike Price \$205.00 <sup>±</sup>	55,380	0.01
208	19/07/2024	Apple Inc, Strike Price \$210.00 <sup>±</sup>	107,640	0.01
15	17/01/2025	ArcBest Corp, Strike Price \$130.00 <sup>±</sup>	9,000	0.00
13	17/01/2025	ArcBest Corp, Strike Price \$140.00 <sup>±</sup>	5,070	0.00
AUD 18,650,000	09/07/2024	Australian Dollar/United States Dollar Currency Option, Strike Price \$0.68 <sup>∞</sup>	7,311	0.00
7	17/01/2025	Autodesk Inc, Strike Price \$280.00 <sup>±</sup>	8,470	0.00
6	17/01/2025	Autodesk Inc, Strike Price \$310.00 <sup>±</sup>	4,440	0.00
7	17/01/2025	Axon Enterprise Inc, Strike Price \$280.00 <sup>±</sup>	30,030	0.00
6	17/01/2025	Axon Enterprise Inc, Strike Price \$300.00 <sup>±</sup>	19,020	0.00
62	17/01/2025	Best Buy Co Inc, Strike Price \$82.50 <sup>±</sup>	53,010	0.01
52	17/01/2025	Best Buy Co Inc, Strike Price \$90.00 <sup>±</sup>	27,690	0.00
12	19/07/2024	Boeing Co, Strike Price \$185.00 <sup>±</sup>	4,680	0.00
77	17/01/2025	Boston Scientific Corp, Strike Price \$75.00 <sup>±</sup>	56,595	0.01
67	17/01/2025	Boston Scientific Corp, Strike Price \$80.00 <sup>±</sup>	29,815	0.00
62	19/07/2024	Boyd Gaming Corp, Strike Price \$55.00 <sup>±</sup>	8,060	0.00
67	20/12/2024	Boyd Gaming Corp, Strike Price \$70.00 <sup>±</sup>	4,690	0.00
88	17/01/2025	Boyd Gaming Corp, Strike Price \$70.00 <sup>±</sup>	7,480	0.00
58	20/12/2024	Boyd Gaming Corp, Strike Price \$75.00 <sup>±</sup>	1,885	0.00
23	23	Boyd Gaming Corp, Strike Price \$75.00 <sup>±</sup>	977	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Call Options (continued)</b>				
47	17/01/2025	Boyd Gaming Corp, Strike Price \$80.00 ±	1,527	0.00
41	20/12/2024	Brink's Co, Strike Price \$105.00 ±	30,955	0.00
51	20/12/2024	Brink's Co, Strike Price \$95.00 ±	68,085	0.01
49	17/01/2025	Bunge Global SA, Strike Price \$115.00 ±	25,235	0.00
41	17/01/2025	Bunge Global SA, Strike Price \$125.00 ±	10,455	0.00
38	17/01/2025	Callon Petroleum Co, Strike Price \$38.00 ±	3,895	0.00
33	17/01/2025	Callon Petroleum Co, Strike Price \$40.00 ±	2,178	0.00
18	17/01/2025	Cardinal Health Inc, Strike Price \$115.00 ±	3,600	0.00
15	17/01/2025	Cardinal Health Inc, Strike Price \$125.00 ±	2,775	0.00
43	17/01/2025	CarMax Inc, Strike Price \$90.00 ±	11,932	0.00
37	17/01/2025	CarMax Inc, Strike Price \$97.50 ±	7,215	0.00
60	17/01/2025	Charles Schwab Corp, Strike Price \$65.00 ±	73,200	0.01
78	17/01/2025	Charles Schwab Corp, Strike Price \$70.00 ±	70,785	0.01
21	17/01/2025	Charles Schwab Corp, Strike Price \$77.50 ±	10,290	0.00
5	19/07/2024	Charles Schwab Corp, Strike Price \$78.00 ±	350	0.00
400	26/07/2024	Charles Schwab Corp, Strike Price \$78.00 ±	33,800	0.00
40	19/07/2024	Charles Schwab Corp, Strike Price \$95.00 ±	220	0.00
106	17/01/2025	Chemours Co, Strike Price \$35.00 ±	3,710	0.00
95	17/01/2025	Chemours Co, Strike Price \$37.00 ±	2,375	0.00
150	17/01/2025	Chipotle Mexican Grill Inc, Strike Price \$50.00 ±	246,750	0.03
100	17/01/2025	Chipotle Mexican Grill Inc, Strike Price \$54.00 ±	125,000	0.02
7	20/12/2024	Cintas Corp, Strike Price \$730.00 ±	23,450	0.00
6	20/12/2024	Cintas Corp, Strike Price \$800.00 ±	7,140	0.00
71	17/01/2025	Cleveland-Cliffs Inc, Strike Price \$22.00 ±	2,698	0.00
55	17/01/2025	Cleveland-Cliffs Inc, Strike Price \$25.00 ±	1,017	0.00
76	20/12/2024	Commercial Metals Co, Strike Price \$60.00 ±	17,860	0.00
65	20/12/2024	Commercial Metals Co, Strike Price \$65.00 ±	7,150	0.00
117,000	20/11/2026	Confluent Inc, Strike Price \$138.02 ∞	41,760	0.01
117,000	18/12/2026	Confluent Inc, Strike Price \$138.02 ∞	48,823	0.01
116,000	15/01/2027	Confluent Inc, Strike Price \$138.02 ∞	57,321	0.01
500	17/01/2025	Confluent Inc, Strike Price \$45.00 ±	58,750	0.01
11,700	20/11/2026	Confluent Inc, Strike Price \$76.14 ∞	29,907	0.00
11,700	18/12/2026	Confluent Inc, Strike Price \$76.28 ∞	31,829	0.00
11,600	15/01/2027	Confluent Inc, Strike Price \$76.41 ∞	33,389	0.00
60,469	15/01/2027	Conmed Corp, Strike Price \$110.88 ∞	368,605	0.04
10,078	19/01/2027	Conmed Corp, Strike Price \$110.88 ∞	61,792	0.01
210,000	15/01/2027	Conmed Corp, Strike Price \$249.05 ∞	106,930	0.01
38	17/01/2025	ConocoPhillips, Strike Price \$145.00 ±	3,952	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

**Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)**

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Call Options (continued)</b>				
34	17/01/2025	ConocoPhillips, Strike Price \$155.00 ±	1,734	0.00
20	17/01/2025	Constellation Brands Inc, Strike Price \$280.00 ±	18,600	0.00
17	17/01/2025	Constellation Brands Inc, Strike Price \$310.00 ±	5,610	0.00
160	17/01/2025	Corning Inc, Strike Price \$35.00 ±	86,400	0.01
144	17/01/2025	Corning Inc, Strike Price \$37.00 ±	59,040	0.01
62	17/01/2025	Coterra Energy Inc, Strike Price \$27.00 ±	12,245	0.00
50	17/01/2025	Coterra Energy Inc, Strike Price \$30.00 ±	4,375	0.00
30	20/12/2024	Crocs Inc, Strike Price \$135.00 ±	75,900	0.01
24	20/12/2024	Crocs Inc, Strike Price \$150.00 ±	40,440	0.01
162	17/01/2025	CSX Corp, Strike Price \$37.50 ±	13,770	0.00
126	17/01/2025	CSX Corp, Strike Price \$42.50 ±	1,575	0.00
JPY 130,000,000	16/11/2029	Cybag, Asset Swapped Convertible Option, recall spread: 170bps. ∞	60,341	0.01
JPY 300,000,000	14/09/2028	Daifuku Co Ltd, Asset Swapped Convertible Option, recall spread: 80bps. ∞	269,231	0.03
JPY 40,000,000	13/09/2030	Daifuku Co Ltd, Asset Swapped Convertible Option, recall spread: 75bps. ∞	54,891	0.01
35	17/01/2025	Darden Restaurants Inc, Strike Price \$170.00 ±	10,938	0.00
29	17/01/2025	Darden Restaurants Inc, Strike Price \$185.00 ±	2,900	0.00
120,000	20/12/2024	DB Energy SA, Strike Price EUR9.75 ∞	9,079	0.00
2,173,493	21/03/2025	Deutsche Telekom AG, Strike Price EUR21.13 ∞	7,816,568	0.88
2,173,493	21/03/2025	Deutsche Telekom AG, Strike Price EUR21.97 ∞	6,198,620	0.70
33	17/01/2025	Devon Energy Corp, Strike Price \$47.50 ±	10,807	0.00
27	17/01/2025	Devon Energy Corp, Strike Price \$52.50 ±	5,332	0.00
91	17/01/2025	Devon Energy Corp, Strike Price \$57.50 ±	8,600	0.00
77	17/01/2025	Devon Energy Corp, Strike Price \$62.50 ±	4,004	0.00
24	17/01/2025	Diamondback Energy Inc, Strike Price \$224.22 ±	17,520	0.00
19	17/01/2025	Diamondback Energy Inc, Strike Price \$244.22 ±	6,698	0.00
19	20/12/2024	Dick's Sporting Goods Inc, Strike Price \$220.00 ±	40,660	0.01
15	20/12/2024	Dick's Sporting Goods Inc, Strike Price \$240.00 ±	19,950	0.00
29	17/01/2025	Dine Brands Global Inc, Strike Price \$60.00 ±	6,815	0.00
67	20/12/2024	Dine Brands Global Inc, Strike Price \$65.00 ±	7,203	0.00
48	17/01/2025	Dine Brands Global Inc, Strike Price \$65.00 ±	6,240	0.00
57	20/12/2024	Dine Brands Global Inc, Strike Price \$70.00 ±	2,423	0.00
21	17/01/2025	Dine Brands Global Inc, Strike Price \$70.00 ±	1,522	0.00
EUR 1,400,000	19/12/2025	Dual digital option: Euro Stoxx 50 and Euro Stoxx 50 Index Dividend, Strike Price EUR155.00 ∞	275,412	0.03
USD 4,200,000	20/09/2024	Dual digital option: Euro Stoxx 50 and S&P 500 Index, Strike Price \$0.02 ∞	26,460	0.00
USD 1,000,000	21/02/2025	Dual digital option: S&P 500 Index and EUR/USD spot rate, Down and In Strike Price \$5,935.72 and 1.03 ∞	34,269	0.00
USD 1,100,000	21/02/2025	Dual digital option: S&P 500 Index and EUR/USD spot rate, Down and In Strike Price \$5,986.56 and 1.03 ∞	60,785	0.01
USD 680,000	20/09/2024	Dual digital option: S&P 500 Index and SOFR rate, Down and In, Strike Price \$4,518.19 and \$4.20 ∞	3,222	0.01

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Call Options (continued)</b>				
USD 600,000	20/12/2024	Dual digital option: S&P 500 Index and SOFR rate, Down and In, Strike Price \$5,091.00 and \$3.44 <sup>∞</sup>	23,351	0.00
103,656	30/10/2024	Enovis Corp, Strike Price \$47.45 <sup>∞</sup>	276,082	0.03
334,375	29/08/2028	Enovis Corp, Strike Price \$89.72 <sup>∞</sup>	1,604,297	0.18
110,000	17/09/2027	Envestnet Inc, Strike Price \$110.74 <sup>∞</sup>	574,136	0.07
110,000	15/10/2027	Envestnet Inc, Strike Price \$110.74 <sup>∞</sup>	599,316	0.07
110,000	19/11/2027	Envestnet Inc, Strike Price \$110.74 <sup>∞</sup>	631,098	0.07
92,400	15/10/2027	Envestnet Inc, Strike Price \$72.69 <sup>∞</sup>	1,362,228	0.15
36	17/01/2025	EOG Resources Inc, Strike Price \$146.00 <sup>±</sup>	10,890	0.00
30	17/01/2025	EOG Resources Inc, Strike Price \$158.50 <sup>±</sup>	3,900	0.00
77	17/01/2025	EQT Corp, Strike Price \$40.00 <sup>±</sup>	15,400	0.00
67	17/01/2025	EQT Corp, Strike Price \$43.00 <sup>±</sup>	8,777	0.00
555	20/12/2024	Euro Stoxx 50 Dividend Index Call Option on Future, Strike Price EUR160.00 <sup>±</sup>	75,542	0.01
349	19/07/2024	Euro Stoxx 50 Index, Strike Price EUR4,925.00 <sup>±</sup>	256,592	0.03
380	17/12/2027	Euro Stoxx 50 Index, Strike Price EUR5,100.00 <sup>±</sup>	2,070,942	0.23
740	16/08/2024	Euro Stoxx 50 Index, Strike Price EUR5,250.00 <sup>±</sup>	49,965	0.01
EUR 5,000,000	23/12/2024	Euro/United States Dollar Currency Option, Strike Price \$1.08 <sup>∞</sup>	1,019	0.00
9	17/01/2025	FedEx Corp, Strike Price \$270.00 <sup>±</sup>	39,735	0.01
15	17/01/2025	FedEx Corp, Strike Price \$280.00 <sup>±</sup>	56,662	0.01
22	17/01/2025	FedEx Corp, Strike Price \$300.00 <sup>±</sup>	56,925	0.01
36	17/01/2025	Fiserv Inc, Strike Price \$165.00 <sup>±</sup>	16,740	0.00
30	17/01/2025	Fiserv Inc, Strike Price \$180.00 <sup>±</sup>	5,250	0.00
173,640	09/08/2024	Fluor Corp, Strike Price \$36.19 <sup>∞</sup>	1,368,435	0.15
300,000	15/06/2029	Fluor Corp, Strike Price \$68.50 <sup>∞</sup>	2,714,711	0.31
300,000	13/07/2029	Fluor Corp, Strike Price \$68.50 <sup>∞</sup>	2,757,754	0.31
300,000	13/08/2029	Fluor Corp, Strike Price \$68.50 <sup>∞</sup>	2,805,842	0.32
69	17/01/2025	Freeport-McMoRan Inc, Strike Price \$45.00 <sup>±</sup>	51,922	0.01
66	17/01/2025	Freeport-McMoRan Inc, Strike Price \$47.00 <sup>±</sup>	42,900	0.01
JPY 800,000,000	08/06/2026	GMO Payment Gateway Inc, Asset Swapped Convertible Option, recall spread: TONA plus 70bps. <sup>∞</sup>	40,797	0.01
41	17/01/2025	Halliburton Co, Strike Price \$40.00 <sup>±</sup>	4,141	0.00
32	17/01/2025	Halliburton Co, Strike Price \$45.00 <sup>±</sup>	1,248	0.00
26	17/01/2025	Hilton Worldwide Holdings Inc, Strike Price \$220.00 <sup>±</sup>	43,290	0.01
22	17/01/2025	Hilton Worldwide Holdings Inc, Strike Price \$240.00 <sup>±</sup>	19,910	0.00
JPY 600,000,000	05/09/2024	Hosele Corp, Asset Swapped Convertible Option, recall spread: 75bps. <sup>∞</sup>	89,830	0.01
66	17/01/2025	HP Inc, Strike Price \$32.00 <sup>±</sup>	32,340	0.00
50	17/01/2025	HP Inc, Strike Price \$37.00 <sup>±</sup>	12,250	0.00
JPY 150,000,000	14/03/2031	Ibiden Co Ltd, Asset Swapped Convertible Option, recall spread: 135bps. <sup>∞</sup>	155,367	0.02
JPY 50,000,000	30/03/2029	Infroneer Holdings Inc, Asset Swapped Convertible Option, recall spread: 140bps. <sup>∞</sup>	16,040	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

**Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)**

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Call Options (continued)</b>				
JPY 350,000,000	30/03/2029	Infroneer Holdings Inc, Asset Swapped Convertible Option, recall spread: 160bps.	132,773	0.02
10,659	17/07/2026	Insulet Corp, Strike Price \$321.48 <sup>∞</sup>	208,267	0.02
50,000	17/07/2026	Insulet Corp, Strike Price \$335.00 <sup>∞</sup>	867,093	0.10
JPY 350,000,000	28/09/2028	JAFCO Group Co Ltd, Asset Swapped Convertible Option, recall spread: 167bps. <sup>∞</sup>	313,316	0.04
JPY 110,000,000	28/09/2028	JFE Holdings Inc, Asset Swapped Convertible Option, recall spread: 100bps. <sup>∞</sup>	60,213	0.01
JPY 350,000,000	28/09/2028	JFE Holdings Inc, Asset Swapped Convertible Option, recall spread: 90bps. <sup>∞</sup>	182,410	0.02
200	19/07/2024	JPMorgan Chase & Co, Strike Price \$200.00 <sup>±</sup>	110,000	0.01
93	12/07/2024	JPMorgan Chase & Co, Strike Price \$205.00 <sup>±</sup>	25,110	0.00
JPY 380,000,000	12/03/2029	Kansai, Asset Swapped Convertible Option, recall spread: 112bps. <sup>∞</sup>	320,980	0.04
JPY 240,000,000	12/03/2029	Kansai, Asset Swapped Convertible Option, recall spread: 142bps. <sup>∞</sup>	210,099	0.02
18	11/07/2024	KOSPI 200 Index, Strike Price KRW365.00 <sup>±</sup>	59,172	0.01
157	17/01/2025	Kraft Heinz Co, Strike Price \$40.00 <sup>±</sup>	2,277	0.00
138	17/01/2025	Kraft Heinz Co, Strike Price \$42.50 <sup>±</sup>	1,380	0.00
30	20/12/2024	Lear Corp, Strike Price \$150.00 <sup>±</sup>	2,325	0.00
27	20/12/2024	Lear Corp, Strike Price \$160.00 <sup>±</sup>	1,485	0.00
12,952	15/12/2028	Live Nation Entertainment Inc, Strike Price \$101.56 <sup>∞</sup>	384,608	0.04
280	17/01/2025	Live Nation Entertainment Inc, Strike Price \$105.00 <sup>±</sup>	151,200	0.02
80,000	15/12/2028	Live Nation Entertainment Inc, Strike Price \$145.00 <sup>∞</sup>	1,308,128	0.15
11	17/01/2025	Lowe's Companies Inc, Strike Price \$240.00 <sup>±</sup>	9,817	0.00
10	17/01/2025	Lowe's Companies Inc, Strike Price \$260.00 <sup>±</sup>	3,675	0.00
21	17/01/2025	LyondellBasell Industries NV, Strike Price \$105.00 <sup>±</sup>	5,250	0.00
51	17/01/2025	LyondellBasell Industries NV, Strike Price \$110.00 <sup>±</sup>	7,650	0.00
18	17/01/2025	LyondellBasell Industries NV, Strike Price \$115.00 <sup>±</sup>	1,620	0.00
44	17/01/2025	LyondellBasell Industries NV, Strike Price \$120.00 <sup>±</sup>	2,310	0.00
53	20/12/2024	ManpowerGroup Inc, Strike Price \$85.00 <sup>±</sup>	6,228	0.00
47	20/12/2024	ManpowerGroup Inc, Strike Price \$90.00 <sup>±</sup>	2,115	0.00
7	20/12/2024	Martin Marietta Materials Inc, Strike Price \$660.00 <sup>±</sup>	5,740	0.00
6	20/12/2024	Martin Marietta Materials Inc, Strike Price \$720.00 <sup>±</sup>	2,235	0.00
12	17/01/2025	Mastercard Inc, Strike Price \$500.00 <sup>±</sup>	10,110	0.00
9	17/01/2025	Mastercard Inc, Strike Price \$560.00 <sup>±</sup>	1,377	0.00
64	20/12/2024	Matador Resources Co, Strike Price \$70.00 <sup>±</sup>	16,480	0.00
49	20/12/2024	Matador Resources Co, Strike Price \$80.00 <sup>±</sup>	6,125	0.00
JPY 530,000,000	29/01/2025	Menicon Co Ltd, Asset Swapped Convertible Option, recall spread: TONA plus 50bps. <sup>∞</sup>	0	0.00
5	17/01/2025	Meta Platforms Inc, Strike Price \$440.00 <sup>±</sup>	48,975	0.01
4	17/01/2025	Meta Platforms Inc, Strike Price \$480.00 <sup>±</sup>	29,900	0.00
106	16/10/2024	Metlife Inc, Strike Price \$71.00 <sup>∞</sup>	30,631	0.00
106	17/10/2024	Metlife Inc, Strike Price \$71.00 <sup>∞</sup>	30,857	0.00
106	18/10/2024	Metlife Inc, Strike Price \$71.00 <sup>∞</sup>	31,092	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Call Options (continued)</b>				
MXN500,000,000	05/07/2024	Mexican Peso/Chinese Yuan Renminbi Currency Option, Strike Price CNY0.44 <sup>∞</sup>	0	0.00
357	18/07/2025	Middleby Corp, Strike Price \$130.00 <sup>∞</sup>	514,027	0.06
45,713	18/07/2025	Middleby Corp, Strike Price \$150.83 <sup>∞</sup>	307,539	0.04
112,500	18/07/2025	Middleby Corp, Strike Price \$210.00 <sup>∞</sup>	66,274	0.01
18	17/01/2025	Morgan Stanley, Strike Price \$105.00 <sup>±</sup>	7,650	0.00
21	17/01/2025	Morgan Stanley, Strike Price \$95.00 <sup>±</sup>	19,215	0.00
91	20/12/2024	Murphy Oil Corp, Strike Price \$50.00 <sup>±</sup>	7,053	0.00
75	20/12/2024	Murphy Oil Corp, Strike Price \$55.00 <sup>±</sup>	2,250	0.00
JPY 100,000,000	16/06/2028	Nagoya, Asset Swapped Convertible Option, recall spread: 113bps. <sup>∞</sup>	45,816	0.01
JPY 140,000,000	15/06/2029	Nagoya, Asset Swapped Convertible Option, recall spread: 125bps. <sup>∞</sup>	79,634	0.01
JPY 1,020,000,000	12/11/2024	Nagoya, Asset Swapped Convertible Option, recall spread: TONA plus 38bps. <sup>∞</sup>	1,005	0.00
JPY 1,000,000,000	11/12/2024	Nagoya, Asset Swapped Convertible Option, recall spread: TONA plus 50bps. <sup>∞</sup>	2,534	0.00
JPY 370,000,000	27/11/2024	Nagoya, Asset Swapped Convertible Option, recall spread: 60bps. <sup>∞</sup>	1,372	0.00
10	17/01/2025	Netflix Inc, Strike Price \$490.00 <sup>±</sup>	208,350	0.02
7	17/01/2025	Netflix Inc, Strike Price \$530.00 <sup>±</sup>	122,955	0.01
4	17/01/2025	Netflix Inc, Strike Price \$620.00 <sup>±</sup>	44,410	0.01
34	19/07/2024	Netflix Inc, Strike Price \$680.00 <sup>±</sup>	97,665	0.01
4	17/01/2025	Netflix Inc, Strike Price \$680.00 <sup>±</sup>	30,700	0.00
94	12/07/2024	Nikkei 225 Index, Strike Price JPY38,750.00 <sup>±</sup>	584,359	0.07
JPY 1,200,000,000	04/10/2024	Nippon 24, Asset Swapped Convertible Option, recall spread: TONA plus 55bps. <sup>∞</sup>	3,294,464	0.37
JPY 10,000,000	04/09/2026	Nippon Steel Corp, Asset Swapped Convertible Option, recall spread: 49bps. <sup>∞</sup>	25,681	0.00
29	17/01/2025	NRG Energy Inc, Strike Price \$60.00 <sup>±</sup>	62,495	0.01
26	17/01/2025	NRG Energy Inc, Strike Price \$65.00 <sup>±</sup>	47,840	0.01
9	17/01/2025	Nucor Corp, Strike Price \$210.00 <sup>±</sup>	1,282	0.00
8	17/01/2025	Nucor Corp, Strike Price \$230.00 <sup>±</sup>	460	0.00
446,500	29/06/2029	ON Semiconductor Corp, Strike Price \$156.78 <sup>∞</sup>	5,766,045	0.65
446,500	06/07/2029	ON Semiconductor Corp, Strike Price \$156.78 <sup>∞</sup>	5,795,270	0.65
151,810	28/02/2025	ON Semiconductor Corp, Strike Price \$80.75 <sup>∞</sup>	854,336	0.10
72	17/01/2025	ONEOK Inc, Strike Price \$85.00 <sup>±</sup>	24,480	0.00
58	17/01/2025	ONEOK Inc, Strike Price \$95.00 <sup>±</sup>	4,930	0.00
JPY 150,000,000	14/12/2028	OSG Corp, Asset Swapped Convertible Option, recall spread: TONA plus 60bps. <sup>∞</sup>	137,542	0.02
317	17/01/2025	PG&E Corp, Strike Price \$20.00 <sup>±</sup>	12,046	0.00
82	17/01/2025	PG&E Corp, Strike Price \$22.00 <sup>±</sup>	1,353	0.00
122	17/07/2024	POSCO Holdings Inc, Strike Price KRW488,000.00 <sup>∞</sup>	0	0.00
20	17/01/2025	Prudential Financial Inc, Strike Price \$115.00 <sup>±</sup>	17,900	0.00
15	17/01/2025	Prudential Financial Inc, Strike Price \$125.00 <sup>±</sup>	7,950	0.00
94	17/01/2025	Range Resources Corp, Strike Price \$32.00 <sup>±</sup>	42,300	0.01
39	17/01/2025	Range Resources Corp, Strike Price \$35.00 <sup>±</sup>	11,797	0.00
36	17/01/2025	Range Resources Corp, Strike Price \$37.00 <sup>±</sup>	8,100	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

**Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)**

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Call Options (continued)</b>				
13	20/12/2024	Reliance Inc, Strike Price \$350.00 ±	4,680	0.00
11	20/12/2024	Reliance Inc, Strike Price \$380.00 ±	1,898	0.00
45	16/01/2026	Rocket Companies Inc, Strike Price \$12.00 ±	17,775	0.00
39	17/01/2025	Ross Stores Inc, Strike Price \$145.00 ±	46,995	0.01
13	17/01/2025	Ross Stores Inc, Strike Price \$155.00 ±	9,425	0.00
33	17/01/2025	Ross Stores Inc, Strike Price \$160.00 ±	17,985	0.00
11	17/01/2025	Ross Stores Inc, Strike Price \$170.00 ±	3,245	0.00
39	20/12/2024	Ryder System Inc, Strike Price \$135.00 ±	22,425	0.00
33	20/12/2024	Ryder System Inc, Strike Price \$145.00 ±	10,065	0.00
180	15/11/2024	S&P 500 E-mini Call Option on Future, Strike Price \$5,300.00 ±	3,300,750	0.37
209	15/11/2024	S&P 500 E-mini Call Option on Future, Strike Price \$5,400.00 ±	3,046,175	0.34
97	15/11/2024	S&P 500 E-mini Call Option on Future, Strike Price \$5,450.00 ±	1,242,813	0.14
132	19/07/2024	S&P 500 E-mini Call Option on Future, Strike Price \$5,550.00 ±	255,750	0.03
130	31/07/2024	S&P 500 E-mini Call Option on Future, Strike Price \$5,550.00 ±	351,000	0.04
186	15/11/2024	S&P 500 E-mini Call Option on Future, Strike Price \$5,750.00 ±	855,600	0.10
6	17/12/2027	S&P 500 Index, Strike Price \$5,800.00 ±	508,170	0.06
24	17/12/2027	S&P 500 Index, Strike Price \$6,100.00 ±	1,661,400	0.19
216,740	01/05/2028	Seagate Technology Holdings Plc, Strike Price \$107.85 ∞	6,080,685	0.68
36,846	09/09/2024	Seagate Technology Holdings Plc, Strike Price \$64.30 ∞	1,467,077	0.17
76	20/12/2024	SEI Investments Co, Strike Price \$75.00 ±	5,510	0.00
67	20/12/2024	SEI Investments Co, Strike Price \$80.00 ±	1,843	0.00
58,277	21/01/2028	Semtech Corp, Strike Price \$41.74 ∞	664,345	0.08
400,000	21/01/2028	Semtech Corp, Strike Price \$51.00 ∞	4,013,301	0.45
1,050	19/07/2024	Shift4 Payments Inc, Strike Price \$120.40 ∞	106	0.00
1,050	16/08/2024	Shift4 Payments Inc, Strike Price \$120.40 ∞	4,359	0.00
18	17/01/2025	Skyworks Solutions Inc, Strike Price \$115.00 ±	13,410	0.00
16	17/01/2025	Skyworks Solutions Inc, Strike Price \$125.00 ±	7,280	0.00
300	05/07/2024	SOFR 1 Year Mid-Curve Call Option on Future, Strike Price \$95.94 ±	37,500	0.01
23	17/01/2025	State Street Corp, Strike Price \$82.50 ±	5,635	0.00
19	17/01/2025	State Street Corp, Strike Price \$90.00 ±	1,947	0.00
894,454	28/02/2030	Stem Inc, Strike Price \$11.18 ∞	432,333	0.05
89,445	28/03/2025	Stem Inc, Strike Price \$2.25 ∞	19,223	0.00
380	17/12/2027	Stoxx Europe 600 Index, Strike Price EUR500.00 ±	1,227,904	0.14
114	17/12/2027	Swiss Market Index, Strike Price CHF11,200.00 ±	1,728,395	0.19
50	17/01/2025	T Rowe Price Group Inc, Strike Price \$120.00 ±	33,750	0.00
42	17/01/2025	T Rowe Price Group Inc, Strike Price \$130.00 ±	14,070	0.00
JPY 180,000,000	19/09/2030	Taiyo Yuden Co Ltd, Asset Swapped Convertible Option, recall spread: TONA plus 70bps. ∞	210,929	0.02
10	17/01/2025	Take-Two Interactive Software Inc, Strike Price \$185.00 ±	4,775	0.00
9	17/01/2025	Take-Two Interactive Software Inc, Strike Price \$200.00 ±	1,931	0.00



## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Call Options (continued)</b>				
67	17/01/2025	Tanger Inc, Strike Price \$30.00 ±	5,862	0.00
50	17/01/2025	Tanger Inc, Strike Price \$35.00 ±	875	0.00
16	17/01/2025	Targa Resources Corp, Strike Price \$105.00 ±	44,000	0.01
45	17/01/2025	Targa Resources Corp, Strike Price \$125.00 ±	56,250	0.01
38	17/01/2025	Targa Resources Corp, Strike Price \$135.00 ±	28,310	0.00
19	17/01/2025	Targa Resources Corp, Strike Price \$95.00 ±	68,970	0.01
39	20/12/2024	TD SYNEX Corp, Strike Price \$125.00 ±	14,430	0.00
34	20/12/2024	TD SYNEX Corp, Strike Price \$135.00 ±	6,460	0.00
39	20/12/2024	Tenet Healthcare Corp, Strike Price \$105.00 ±	129,480	0.02
33	20/12/2024	Tenet Healthcare Corp, Strike Price \$115.00 ±	86,130	0.01
34,900	19/08/2024	Tetra Tech Inc, Strike Price \$165.63 ∞	1,438,262	0.16
127,138	17/07/2028	Tetra Tech Inc, Strike Price \$259.56 ∞	4,222,394	0.47
29	20/12/2024	Texas Roadhouse Inc, Strike Price \$165.00 ±	52,490	0.01
23	20/12/2024	Texas Roadhouse Inc, Strike Price \$185.00 ±	19,090	0.00
14	17/01/2025	Thor Industries Inc, Strike Price \$125.00 ±	1,995	0.00
13	17/01/2025	Thor Industries Inc, Strike Price \$135.00 ±	1,658	0.00
JPY230,000,000	29/09/2028	Tokyu Corp, Asset Swapped Convertible Option, recall spread: 85bps. ∞	95,976	0.01
JPY200,000,000	13/11/2026	Transcosmos Inc, Asset Swapped Convertible Option, recall spread: TONA plus 45bps. ∞	75,827	0.01
64	16/08/2024	Uber Technologies Inc, Strike Price \$70.00 ±	38,400	0.01
USD75,000,000	11/07/2024	United States Dollar/Chinese Yuan Renminbi Currency Option, Strike Price CNY7.33 ∞	51,675	0.01
USD75,000,000	16/04/2025	United States Dollar/Hong Kong Dollar Currency Option, Strike Price HKD7.77 ∞	233,700	0.03
USD57,000,000	05/03/2026	United States Dollar/Japanese Yen Currency Option, Strike Price JPY137.00 ∞	5,207,064	0.58
USD27,975,000	05/03/2026	United States Dollar/Japanese Yen Currency Option, Strike Price JPY141.50 ∞	2,006,339	0.23
66	17/01/2025	Unum Group, Strike Price \$52.50 ±	26,235	0.00
56	17/01/2025	Unum Group, Strike Price \$57.50 ±	6,860	0.00
570	26/07/2024	US Treasury 10-Year Note Call Option on Future, Strike Price \$112.00 ±	89,063	0.01
214	17/01/2025	Viatis Inc, Strike Price \$12.00 ±	9,630	0.00
137	17/01/2025	Viatis Inc, Strike Price \$15.00 ±	1,712	0.00
818,777	25/10/2028	Wayfair Inc, Strike Price \$73.28 ∞	21,176,791	2.37
67,500	13/05/2025	Wayfair Inc, Strike Price \$75.94 ∞	424,762	0.05
41,096	07/11/2024	Western Digital Corp, Strike Price \$42.46 ∞	1,415,571	0.16
35	17/01/2025	Western Digital Corp, Strike Price \$55.00 ±	81,200	0.01
30	17/01/2025	Western Digital Corp, Strike Price \$60.00 ±	58,875	0.01
26	17/01/2025	Western Digital Corp, Strike Price \$65.00 ±	40,560	0.01
22	17/01/2025	Western Digital Corp, Strike Price \$70.00 ±	27,280	0.00
249,066	16/10/2028	Western Digital Corp, Strike Price \$70.26 ∞	7,849,640	0.88
8	17/01/2025	Wingstop Inc, Strike Price \$300.00 ±	111,360	0.01
6	17/01/2025	Wingstop Inc, Strike Price \$330.00 ±	69,360	0.01
46	17/01/2025	Winnebago Industries Inc, Strike Price \$75.00 ±	3,680	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Call Options (continued)</b>				
41	17/01/2025	Winnebago Industries Inc, Strike Price \$80.00 ±	1,742	0.00
EUR 1,400,000	20/09/2024	Worst of a basket vs. the best of a basket, Strike Price EURO ∞	7,952	0.00
21,739	19/10/2029	Wolfspeed Inc, Strike Price \$107.31 ∞	126,347	0.02
120,000	19/10/2029	Wolfspeed Inc, Strike Price \$200.00 ∞	504,000	0.06
20	17/01/2025	Wyndham Worldwide Corp, Strike Price \$105.00 ±	5,690	0.00
15	17/01/2025	Wyndham Worldwide Corp, Strike Price \$115.00 ±	2,017	0.00
<b>Put Options</b>				
100	12/07/2024	3 Month Euro EURIBOR Put Option on Future, Strike Price EUR96.00 ±	0	0.00
200	13/09/2024	3 Month SOFR Put Option on Future, Strike Price \$94.00 ±	1,250	0.00
400	11/10/2024	3 Month SOFR Put Option on Future, Strike Price \$94.38 ±	2,500	0.00
200	12/07/2024	3 Month SOFR Put Option on Future, Strike Price \$94.50 ±	1,250	0.00
400	13/12/2024	3 Month SOFR Put Option on Future, Strike Price \$94.63 ±	10,000	0.00
2,000	13/12/2024	3 Month SONIA Put Option on Future, Strike Price GBP94.40 ±	31,603	0.00
29	17/01/2025	AbbVie Inc, Strike Price \$115.00 ±	1,232	0.00
21	17/01/2025	AbbVie Inc, Strike Price \$140.00 ±	3,097	0.00
16	17/01/2025	AbbVie Inc, Strike Price \$165.00 ±	12,240	0.00
46	17/01/2025	AbbVie Inc, Strike Price \$90.00 ±	1,311	0.00
112	19/07/2024	Advanced Energy Industries Inc, Strike Price \$70.00 ±	0	0.00
397	16/08/2024	Akamai Technologies Inc, Strike Price \$80.00 ±	49,625	0.01
616	17/01/2025	Akamai Technologies Inc, Strike Price \$80.00 ±	252,560	0.03
1,121	21/03/2025	Alibaba Group Holding, Strike Price \$50.00 ±	94,164	0.01
571	17/01/2025	Alibaba Group Holding, Strike Price \$55.00 ±	56,815	0.01
5,460	15/11/2024	American Airlines Group Inc, Strike Price \$8.00 ±	73,710	0.01
77	17/01/2025	Apple Inc, Strike Price \$120.00 ±	886	0.00
52	17/01/2025	Apple Inc, Strike Price \$145.00 ±	2,418	0.00
38	17/01/2025	Apple Inc, Strike Price \$170.00 ±	5,966	0.00
208	19/07/2024	Apple Inc, Strike Price \$210.00 ±	70,200	0.01
25	17/01/2025	ArcBest Corp, Strike Price \$100.00 ±	21,625	0.00
19	17/01/2025	ArcBest Corp, Strike Price \$115.00 ±	30,875	0.00
5,460	15/11/2024	American Airlines Group Inc, Strike Price \$8.00 ±	73,710	0.01
77	17/01/2025	Apple Inc, Strike Price \$120.00 ±	886	0.00
52	17/01/2025	Apple Inc, Strike Price \$145.00 ±	2,418	0.00
38	17/01/2025	Apple Inc, Strike Price \$170.00 ±	5,966	0.00
208	19/07/2024	Apple Inc, Strike Price \$210.00 ±	70,200	0.01
25	17/01/2025	ArcBest Corp, Strike Price \$100.00 ±	21,625	0.00
19	17/01/2025	ArcBest Corp, Strike Price \$115.00 ±	30,875	0.00
55	17/01/2025	ArcBest Corp, Strike Price \$65.00 ±	6,050	0.00
37	17/01/2025	ArcBest Corp, Strike Price \$80.00 ±	11,007	0.00
23	17/01/2025	Autodesk Inc, Strike Price \$140.00 ±	1,380	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Put Options (continued)</b>				
15	17/01/2025	Autodesk Inc, Strike Price \$180.00 ±	3,563	0.00
10	17/01/2025	Autodesk Inc, Strike Price \$220.00 ±	9,250	0.00
8	17/01/2025	Autodesk Inc, Strike Price \$260.00 ±	19,560	0.00
23	17/01/2025	Axon Enterprise Inc, Strike Price \$140.00 ±	1,725	0.00
14	17/01/2025	Axon Enterprise Inc, Strike Price \$180.00 ±	2,905	0.00
11	17/01/2025	Axon Enterprise Inc, Strike Price \$220.00 ±	5,500	0.00
9	17/01/2025	Axon Enterprise Inc, Strike Price \$250.00 ±	9,720	0.00
7,040	20/09/2024	Banco Bilbao Vizcaya Argentaria SA, Strike Price EUR5.25 ±	7,545	0.00
3,073	20/06/2025	Banco Bilbao Vizcaya Argentaria SA, Strike Price EUR7.25 ±	128,446	0.02
762	20/12/2024	Banco BPM SpA, Strike Price EUR2.80 ±	31,850	0.00
4,400	20/12/2024	Banco Santander SA, Strike Price EUR2.70 ±	9,431	0.00
139	17/01/2025	Best Buy Co Inc, Strike Price \$55.00 ±	8,827	0.00
100	17/01/2025	Best Buy Co Inc, Strike Price \$65.00 ±	13,200	0.00
74	17/01/2025	Best Buy Co Inc, Strike Price \$75.00 ±	24,235	0.00
1,021	21/03/2025	BNP Paribas SA, Strike Price EUR45.00 ±	112,708	0.01
12	19/07/2024	Boeing Co, Strike Price \$170.00 ±	1,320	0.00
195	17/01/2025	Boston Scientific Corp, Strike Price \$47.00 ±	6,338	0.00
130	17/01/2025	Boston Scientific Corp, Strike Price \$57.50 ±	6,175	0.00
94	17/01/2025	Boston Scientific Corp, Strike Price \$67.50 ±	12,455	0.00
100	17/01/2025	Boyd Gaming Corp, Strike Price \$35.00 ±	7,750	0.00
162	20/12/2024	Boyd Gaming Corp, Strike Price \$45.00 ±	14,985	0.00
207	17/01/2025	Boyd Gaming Corp, Strike Price \$45.00 ±	24,840	0.00
108	20/12/2024	Boyd Gaming Corp, Strike Price \$55.00 ±	41,580	0.01
137	17/01/2025	Boyd Gaming Corp, Strike Price \$55.00 ±	56,170	0.01
36	17/01/2025	Boyd Gaming Corp, Strike Price \$60.00 ±	24,660	0.00
77	20/12/2024	Boyd Gaming Corp, Strike Price \$65.00 ±	85,085	0.01
70	17/01/2025	Boyd Gaming Corp, Strike Price \$65.00 ±	77,350	0.01
475	20/12/2024	BPER Banca, Strike Price EUR2.00 ±	3,920	0.00
127	20/12/2024	Brink's Co, Strike Price \$60.00 ±	1,905	0.00
82	20/12/2024	Brink's Co, Strike Price \$75.00 ±	5,330	0.00
57	20/12/2024	Brink's Co, Strike Price \$90.00 ±	15,248	0.00
59	17/01/2025	Bunge Global SA, Strike Price \$105.00 ±	31,860	0.00
124	17/01/2025	Bunge Global SA, Strike Price \$72.50 ±	9,610	0.00
85	17/01/2025	Bunge Global SA, Strike Price \$87.50 ±	15,088	0.00
7,014	20/12/2024	CaixaBank SA, Strike Price EUR2.40 ±	7,517	0.00
133	17/01/2025	Callon Petroleum Co, Strike Price \$20.00 ±	4,190	0.00
101	17/01/2025	Callon Petroleum Co, Strike Price \$23.00 ±	6,363	0.00
70	17/01/2025	Callon Petroleum Co, Strike Price \$28.00 ±	21,945	0.00
51	17/01/2025	Callon Petroleum Co, Strike Price \$33.00 ±	21,930	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

**Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)**

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Put Options (continued)</b>				
21	17/01/2025	Cardinal Health Inc, Strike Price \$105.00 ±	21,210	0.00
67	17/01/2025	Cardinal Health Inc, Strike Price \$57.50 ±	0	0.00
41	17/01/2025	Cardinal Health Inc, Strike Price \$75.00 ±	2,767	0.00
28	17/01/2025	Cardinal Health Inc, Strike Price \$90.00 ±	11,340	0.00
101	17/01/2025	CarMax Inc, Strike Price \$57.50 ±	17,422	0.00
68	17/01/2025	CarMax Inc, Strike Price \$70.00 ±	29,240	0.00
53	17/01/2025	CarMax Inc, Strike Price \$80.00 ±	54,325	0.01
1,000	18/10/2024	Carnival Corp, Strike Price \$10.00 ±	4,000	0.00
2,250	17/01/2025	Carnival Corp, Strike Price \$12.50 ±	70,875	0.01
159	01/07/2024	CBOE S&P 500 Index, Strike Price \$5,350.00 ±	5,168	0.00
99	17/01/2025	Charles Schwab Corp, Strike Price \$35.00 ±	1,435	0.00
137	17/01/2025	Charles Schwab Corp, Strike Price \$42.50 ±	2,671	0.00
61	17/01/2025	Charles Schwab Corp, Strike Price \$45.00 ±	1,494	0.00
100	17/01/2025	Charles Schwab Corp, Strike Price \$50.00 ±	4,100	0.00
41	17/01/2025	Charles Schwab Corp, Strike Price \$55.00 ±	2,911	0.00
40	19/07/2024	Charles Schwab Corp, Strike Price \$60.00 ±	280	0.00
70	17/01/2025	Charles Schwab Corp, Strike Price \$60.00 ±	8,750	0.00
29	17/01/2025	Charles Schwab Corp, Strike Price \$65.00 ±	6,365	0.00
400	26/07/2024	Charles Schwab Corp, Strike Price \$70.00 ±	36,000	0.01
245	17/01/2025	Chemours Co, Strike Price \$23.00 ±	74,112	0.01
165	17/01/2025	Chemours Co, Strike Price \$28.00 ±	107,250	0.01
120	17/01/2025	Chemours Co, Strike Price \$33.00 ±	131,400	0.02
300	17/01/2025	Chipotle Mexican Grill Inc, Strike Price \$24.80 ±	84,750	0.01
150	17/01/2025	Chipotle Mexican Grill Inc, Strike Price \$31.60 ±	3,375	0.00
200	17/01/2025	Chipotle Mexican Grill Inc, Strike Price \$38.20 ±	7,500	0.00
150	17/01/2025	Chipotle Mexican Grill Inc, Strike Price \$45.00 ±	10,125	0.00
12	20/12/2024	Cintas Corp, Strike Price \$570.00 ±	6,840	0.00
8	20/12/2024	Cintas Corp, Strike Price \$670.00 ±	19,360	0.00
341	17/01/2025	Cleveland-Cliffs Inc, Strike Price \$10.00 ±	7,331	0.00
151	17/01/2025	Cleveland-Cliffs Inc, Strike Price \$15.00 ±	21,971	0.00
119	17/01/2025	Cleveland-Cliffs Inc, Strike Price \$17.00 ±	29,036	0.00
85	17/01/2025	Cleveland-Cliffs Inc, Strike Price \$20.00 ±	43,562	0.01
195	20/12/2024	Commercial Metals Co, Strike Price \$37.50 ±	7,800	0.00
121	20/12/2024	Commercial Metals Co, Strike Price \$47.50 ±	13,613	0.00
91	20/12/2024	Commercial Metals Co, Strike Price \$55.00 ±	32,305	0.00
1,000	16/08/2024	CONMED Corp, Strike Price \$60.00 ±	280,000	0.03
67	17/01/2025	ConocoPhillips, Strike Price \$110.00 ±	36,013	0.01
48	17/01/2025	ConocoPhillips, Strike Price \$130.00 ±	80,760	0.01
100	17/01/2025	ConocoPhillips, Strike Price \$90.00 ±	10,300	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Put Options (continued)</b>				
50	17/01/2025	Constellation Brands Inc, Strike Price \$180.00 <sup>±</sup>	7,625	0.00
34	17/01/2025	Constellation Brands Inc, Strike Price \$220.00 <sup>±</sup>	10,880	0.00
24	17/01/2025	Constellation Brands Inc, Strike Price \$260.00 <sup>±</sup>	33,000	0.00
371	17/01/2025	Corning Inc, Strike Price \$23.00 <sup>±</sup>	0	0.00
250	17/01/2025	Corning Inc, Strike Price \$28.00 <sup>±</sup>	20,625	0.00
192	17/01/2025	Corning Inc, Strike Price \$32.00 <sup>±</sup>	10,080	0.00
197	17/01/2025	Coterra Energy Inc, Strike Price \$15.00 <sup>±</sup>	0	0.00
137	17/01/2025	Coterra Energy Inc, Strike Price \$18.00 <sup>±</sup>	1,713	0.00
85	17/01/2025	Coterra Energy Inc, Strike Price \$23.00 <sup>±</sup>	4,462	0.00
71	17/01/2025	Coterra Energy Inc, Strike Price \$25.00 <sup>±</sup>	7,632	0.00
14,610	20/12/2024	Crédit Agricole SA, Strike Price EUR7.00 <sup>±</sup>	86,120	0.01
50	20/12/2024	Crocs Inc, Strike Price \$105.00 <sup>±</sup>	13,250	0.00
35	20/12/2024	Crocs Inc, Strike Price \$125.00 <sup>±</sup>	24,325	0.00
77	20/12/2024	Crocs Inc, Strike Price \$85.00 <sup>±</sup>	6,738	0.00
366	17/01/2025	CSX Corp, Strike Price \$25.00 <sup>±</sup>	8,235	0.00
255	17/01/2025	CSX Corp, Strike Price \$30.00 <sup>±</sup>	19,125	0.00
187	17/01/2025	CSX Corp, Strike Price \$35.00 <sup>±</sup>	48,153	0.01
83	17/01/2025	Darden Restaurants Inc, Strike Price \$110.00 <sup>±</sup>	6,640	0.00
60	17/01/2025	Darden Restaurants Inc, Strike Price \$130.00 <sup>±</sup>	16,050	0.00
41	17/01/2025	Darden Restaurants Inc, Strike Price \$155.00 <sup>±</sup>	45,510	0.01
620	20/12/2024	Davide Campari-Milano NV, Strike Price EUR6.60 <sup>±</sup>	51,431	0.01
660	21/03/2025	Deutsche Bank AG, Strike Price EUR11.00 <sup>±</sup>	22,635	0.00
1,395,000	21/03/2025	Deutsche Telekom AG, Strike Price EUR15.50 <sup>∞</sup>	71,493	0.01
113	17/01/2025	Devon Energy Corp, Strike Price \$25.00 <sup>±</sup>	1,977	0.00
79	17/01/2025	Devon Energy Corp, Strike Price \$30.00 <sup>±</sup>	1,777	0.00
266	17/01/2025	Devon Energy Corp, Strike Price \$37.50 <sup>±</sup>	19,152	0.00
40	17/01/2025	Devon Energy Corp, Strike Price \$42.50 <sup>±</sup>	6,800	0.00
149	17/01/2025	Devon Energy Corp, Strike Price \$45.00 <sup>±</sup>	37,772	0.01
110	17/01/2025	Devon Energy Corp, Strike Price \$52.50 <sup>±</sup>	71,775	0.01
59	17/01/2025	Diamondback Energy Inc, Strike Price \$142.07 <sup>±</sup>	11,063	0.00
40	17/01/2025	Diamondback Energy Inc, Strike Price \$172.07 <sup>±</sup>	17,400	0.00
28	17/01/2025	Diamondback Energy Inc, Strike Price \$204.22 <sup>±</sup>	42,840	0.01
47	20/12/2024	Dick's Sporting Goods Inc, Strike Price \$140.00 <sup>±</sup>	8,460	0.00
32	20/12/2024	Dick's Sporting Goods Inc, Strike Price \$170.00 <sup>±</sup>	17,280	0.00
23	20/12/2024	Dick's Sporting Goods Inc, Strike Price \$200.00 <sup>±</sup>	31,855	0.00
219	17/01/2025	Dine Brands Global Inc, Strike Price \$30.00 <sup>±</sup>	0	0.00
177	20/12/2024	Dine Brands Global Inc, Strike Price \$40.00 <sup>±</sup>	9,735	0.00
127	17/01/2025	Dine Brands Global Inc, Strike Price \$40.00 <sup>±</sup>	9,525	0.00
51	17/01/2025	Dine Brands Global Inc, Strike Price \$45.00 <sup>±</sup>	7,522	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

**Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)**

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Put Options (continued)</b>				
113	20/12/2024	Dine Brands Global Inc, Strike Price \$50.00 ±	35,030	0.01
39	17/01/2025	Dine Brands Global Inc, Strike Price \$50.00 ±	11,700	0.00
94	20/12/2024	Dine Brands Global Inc, Strike Price \$55.00 ±	51,230	0.01
67	17/01/2025	Dine Brands Global Inc, Strike Price \$55.00 ±	35,845	0.01
227	20/12/2024	DocMorris AG, Strike Price CHF53.00 ±	21,346	0.00
600	18/10/2024	Enovis Corporation, Strike Price \$40.00 ±	70,500	0.01
1,155	16/08/2024	Envestnet Inc, Strike Price \$35.00 ±	0	0.00
61	17/01/2025	EOG Resources Inc, Strike Price \$112.50 ±	23,180	0.00
45	17/01/2025	EOG Resources Inc, Strike Price \$132.50 ±	51,750	0.01
91	17/01/2025	EOG Resources Inc, Strike Price \$92.50 ±	7,508	0.00
304	17/01/2025	EQT Corp, Strike Price \$20.00 ±	2,584	0.00
195	17/01/2025	EQT Corp, Strike Price \$25.00 ±	3,315	0.00
137	17/01/2025	EQT Corp, Strike Price \$30.00 ±	11,987	0.00
101	17/01/2025	EQT Corp, Strike Price \$35.00 ±	22,624	0.00
874	21/03/2025	Erste Group Bank AG, Strike Price EUR28.00 ±	28,570	0.00
172	01/07/2024	Euro Stoxx 50 Index, Strike Price EUR4,700.00 ±	2,876	0.00
1,024	19/07/2024	Euro Stoxx 50 Index, Strike Price EUR4,700.00 ±	308,390	0.04
181	19/07/2024	Euro Stoxx 50 Index, Strike Price EUR4,900.00 ±	161,591	0.02
182	19/07/2024	Euro Stoxx 50 Index, Strike Price EUR4,925.00 ±	184,720	0.02
380	17/12/2027	Euro Stoxx 50 Index, Strike Price EUR5,100.00 ±	2,456,215	0.28
EUR 5,000,000	23/07/2024	Euro/United States Dollar Currency Option, Strike Price \$1.05 ±	10,405	0.00
EUR 7,000,000	01/07/2024	Euro/United States Dollar Currency Option, Strike Price \$1.06 ±	2,297	0.00
29	17/01/2025	FedEx Corp, Strike Price \$135.00 ±	1,145	0.00
55	17/01/2025	FedEx Corp, Strike Price \$175.00 ±	2,667	0.00
13	17/01/2025	FedEx Corp, Strike Price \$210.00 ±	1,722	0.00
24	17/01/2025	FedEx Corp, Strike Price \$220.00 ±	4,596	0.00
28	17/01/2025	FedEx Corp, Strike Price \$250.00 ±	14,070	0.00
90	17/01/2025	Fiserv Inc, Strike Price \$105.00 ±	13,950	0.00
63	17/01/2025	Fiserv Inc, Strike Price \$125.00 ±	11,498	0.00
44	17/01/2025	Fiserv Inc, Strike Price \$150.00 ±	34,100	0.00
1,623	17/01/2025	Fluor Corp, Strike Price \$27.50 ±	73,035	0.01
260	17/01/2025	Freeport-McMoRan Inc, Strike Price \$23.00 ±	1,820	0.00
176	17/01/2025	Freeport-McMoRan Inc, Strike Price \$28.00 ±	5,016	0.00
113	17/01/2025	Freeport-McMoRan Inc, Strike Price \$35.00 ±	6,667	0.00
88	17/01/2025	Freeport-McMoRan Inc, Strike Price \$40.00 ±	12,804	0.00
157	17/01/2025	Halliburton Co, Strike Price \$20.00 ±	1,805	0.00
100	17/01/2025	Halliburton Co, Strike Price \$25.00 ±	3,450	0.00
61	17/01/2025	Halliburton Co, Strike Price \$32.00 ±	10,980	0.00
47	17/01/2025	Halliburton Co, Strike Price \$37.00 ±	20,915	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Put Options (continued)</b>				
750	17/01/2025	Herbalife Nutrition Ltd, Strike Price \$5.00 <sup>±</sup>	26,250	0.00
6,424	16/08/2024	Herbalife Nutrition Ltd, Strike Price \$7.50 <sup>±</sup>	240,900	0.03
60	17/01/2025	Hilton Worldwide Holdings Inc, Strike Price \$145.00 <sup>±</sup>	4,200	0.00
41	17/01/2025	Hilton Worldwide Holdings Inc, Strike Price \$175.00 <sup>±</sup>	6,868	0.00
31	17/01/2025	Hilton Worldwide Holdings Inc, Strike Price \$200.00 <sup>±</sup>	18,755	0.00
204	17/01/2025	HP Inc, Strike Price \$15.00 <sup>±</sup>	204	0.00
165	17/01/2025	HP Inc, Strike Price \$20.00 <sup>±</sup>	2,145	0.00
105	17/01/2025	HP Inc, Strike Price \$25.00 <sup>±</sup>	2,100	0.00
75	17/01/2025	HP Inc, Strike Price \$30.00 <sup>±</sup>	7,312	0.00
175	20/12/2024	Insulet Corp, Strike Price \$120.00 <sup>±</sup>	25,813	0.00
47	17/01/2025	Insulet Corp, Strike Price \$150.00 <sup>±</sup>	20,798	0.00
260	15/11/2024	InterDigital Inc, Strike Price \$75.00 <sup>±</sup>	27,950	0.00
11,450	20/12/2024	Intesa Sanpaolo SpA, Strike Price EUR1.60 <sup>±</sup>	307,402	0.04
9	12/07/2024	JPMorgan Chase & Co, Strike Price \$195.00 <sup>±</sup>	1,265	0.00
200	19/07/2024	JPMorgan Chase & Co, Strike Price \$200.00 <sup>±</sup>	73,500	0.01
440	20/06/2025	KBC Group NV, Strike Price EUR49.48 <sup>±</sup>	86,208	0.01
3,170	18/10/2024	Kosmos Energy Ltd, Strike Price \$4.00 <sup>±</sup>	31,700	0.00
16	11/07/2024	KOSPI 200 Index, Strike Price KRW345.00 <sup>±</sup>	87	0.00
780	11/07/2024	KOSPI 200 Index, Strike Price KRW367.50 <sup>±</sup>	63,749	0.01
773	11/07/2024	KOSPI 200 Index, Strike Price KRW372.50 <sup>±</sup>	133,373	0.02
401	17/01/2025	Kraft Heinz Co, Strike Price \$25.00 <sup>±</sup>	13,233	0.00
278	17/01/2025	Kraft Heinz Co, Strike Price \$30.00 <sup>±</sup>	27,800	0.00
178	17/01/2025	Kraft Heinz Co, Strike Price \$37.50 <sup>±</sup>	98,790	0.01
52	20/12/2024	Lear Corp, Strike Price \$115.00 <sup>±</sup>	41,600	0.01
38	20/12/2024	Lear Corp, Strike Price \$135.00 <sup>±</sup>	82,650	0.01
77	20/12/2024	Lear Corp, Strike Price \$95.00 <sup>±</sup>	16,363	0.00
1,357	20/09/2024	Live Nation Entertainment Inc, Strike Price \$60.00 <sup>±</sup>	0	0.00
1,670	20/12/2024	Lloyds Banking Group Plc, Strike Price GBP24.00 <sup>±</sup>	0	0.00
37	17/01/2025	Lowe's Companies Inc, Strike Price \$120.00 <sup>±</sup>	1,369	0.00
25	17/01/2025	Lowe's Companies Inc, Strike Price \$150.00 <sup>±</sup>	1,987	0.00
17	17/01/2025	Lowe's Companies Inc, Strike Price \$185.00 <sup>±</sup>	5,950	0.00
12	17/01/2025	Lowe's Companies Inc, Strike Price \$220.00 <sup>±</sup>	16,620	0.00
62	17/01/2025	LyondellBasell Industries NV, Strike Price \$100.00 <sup>±</sup>	57,040	0.01
85	17/01/2025	LyondellBasell Industries NV, Strike Price \$50.00 <sup>±</sup>	7,650	0.00
51	17/01/2025	LyondellBasell Industries NV, Strike Price \$65.00 <sup>±</sup>	3,697	0.00
128	17/01/2025	LyondellBasell Industries NV, Strike Price \$70.00 <sup>±</sup>	9,280	0.00
34	17/01/2025	LyondellBasell Industries NV, Strike Price \$80.00 <sup>±</sup>	4,590	0.00
86	17/01/2025	LyondellBasell Industries NV, Strike Price \$85.00 <sup>±</sup>	19,135	0.00
24	17/01/2025	LyondellBasell Industries NV, Strike Price \$95.00 <sup>±</sup>	13,320	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

**Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)**

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Put Options (continued)</b>				
127	20/12/2024	ManpowerGroup Inc, Strike Price \$55.00 ±	11,113	0.00
92	20/12/2024	ManpowerGroup Inc, Strike Price \$65.00 ±	26,680	0.00
69	20/12/2024	ManpowerGroup Inc, Strike Price \$75.00 ±	57,270	0.01
12	20/12/2024	Martin Marietta Materials Inc, Strike Price \$510.00 ±	22,560	0.00
9	20/12/2024	Martin Marietta Materials Inc, Strike Price \$600.00 ±	59,175	0.01
29	17/01/2025	Mastercard Inc, Strike Price \$320.00 ±	4,785	0.00
20	17/01/2025	Mastercard Inc, Strike Price \$390.00 ±	14,250	0.00
14	17/01/2025	Mastercard Inc, Strike Price \$460.00 ±	42,105	0.01
156	20/12/2024	Matador Resources Co, Strike Price \$45.00 ±	11,310	0.00
104	20/12/2024	Matador Resources Co, Strike Price \$55.00 ±	26,520	0.00
75	20/12/2024	Matador Resources Co, Strike Price \$65.00 ±	55,125	0.01
16	17/01/2025	Meta Platforms Inc, Strike Price \$220.00 ±	1,504	0.00
10	17/01/2025	Meta Platforms Inc, Strike Price \$280.00 ±	1,950	0.00
8	17/01/2025	Meta Platforms Inc, Strike Price \$340.00 ±	3,780	0.00
6	17/01/2025	Meta Platforms Inc, Strike Price \$400.00 ±	7,335	0.00
71	16/10/2024	Metlife Inc, Strike Price \$71.00 ∞	21,457	0.00
71	17/10/2024	Metlife Inc, Strike Price \$71.00 ∞	21,537	0.00
71	18/10/2024	Metlife Inc, Strike Price \$71.00 ∞	21,624	0.00
99	20/09/2024	Middleby Corp, Strike Price \$100.00 ±	14,108	0.00
108	15/11/2024	Middleby Corp, Strike Price \$100.00 ±	15,390	0.00
500	20/09/2024	Middleby Corp, Strike Price \$105.00 ±	80,000	0.01
70	17/01/2025	Morgan Stanley, Strike Price \$50.00 ±	770	0.00
49	17/01/2025	Morgan Stanley, Strike Price \$60.00 ±	1,225	0.00
32	17/01/2025	Morgan Stanley, Strike Price \$75.00 ±	2,800	0.00
24	17/01/2025	Morgan Stanley, Strike Price \$87.50 ±	6,744	0.00
214	20/12/2024	Murphy Oil Corp, Strike Price \$32.50 ±	13,375	0.00
141	20/12/2024	Murphy Oil Corp, Strike Price \$40.00 ±	35,603	0.01
111	20/12/2024	Murphy Oil Corp, Strike Price \$45.00 ±	58,275	0.01
90	20/09/2024	Nasdaq 100 E-mini, Strike Price \$18,500.00 ±	369,900	0.04
32	17/01/2025	Netflix Inc, Strike Price \$310.00 ±	3,488	0.00
14	17/01/2025	Netflix Inc, Strike Price \$380.00 ±	3,444	0.00
8	17/01/2025	Netflix Inc, Strike Price \$400.00 ±	2,360	0.00
11	17/01/2025	Netflix Inc, Strike Price \$440.00 ±	5,142	0.00
6	17/01/2025	Netflix Inc, Strike Price \$480.00 ±	4,680	0.00
6	17/01/2025	Netflix Inc, Strike Price \$570.00 ±	14,295	0.00
34	19/07/2024	Netflix Inc, Strike Price \$680.00 ±	107,185	0.01
8	12/07/2024	Nikkei 225 Index, Strike Price JPY37,625.00 ±	1,890	0.00
10	12/07/2024	Nikkei 225 Index, Strike Price JPY37,750.00 ±	2,797	0.00
56	12/07/2024	Nikkei 225 Index, Strike Price JPY38,000.00 ±	21,236	0.00



## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Put Options (continued)</b>				
198	12/07/2024	Nikkei 225 Index, Strike Price JPY38,750.00 <sup>±</sup>	203,096	0.02
47	12/07/2024	Nikkei 225 Index, Strike Price JPY39,000.00 <sup>±</sup>	64,280	0.01
6,184	20/12/2024	NIO Inc, Strike Price \$3.00 <sup>±</sup>	170,060	0.02
1,500	20/12/2024	Norwegian Cruise Line Holdings Ltd, Strike Price \$12.00 <sup>±</sup>	36,000	0.01
113	17/01/2025	NRG Energy Inc, Strike Price \$30.00 <sup>±</sup>	13,277	0.00
71	17/01/2025	NRG Energy Inc, Strike Price \$38.00 <sup>±</sup>	9,052	0.00
51	17/01/2025	NRG Energy Inc, Strike Price \$45.00 <sup>±</sup>	3,060	0.00
34	17/01/2025	NRG Energy Inc, Strike Price \$55.00 <sup>±</sup>	5,525	0.00
31	17/01/2025	Nucor Corp, Strike Price \$105.00 <sup>±</sup>	3,953	0.00
21	17/01/2025	Nucor Corp, Strike Price \$130.00 <sup>±</sup>	6,405	0.00
14	17/01/2025	Nucor Corp, Strike Price \$160.00 <sup>±</sup>	17,220	0.00
11	17/01/2025	Nucor Corp, Strike Price \$190.00 <sup>±</sup>	35,365	0.01
404	20/09/2024	Ocado Group Plc, Strike Price GBP280.00 <sup>±</sup>	232,367	0.03
850	17/01/2025	ON Semiconductor Corp, Strike Price \$50.00 <sup>±</sup>	136,425	0.02
172	17/01/2025	ONEOK Inc, Strike Price \$55.00 <sup>±</sup>	4,300	0.00
123	17/01/2025	ONEOK Inc, Strike Price \$65.00 <sup>±</sup>	8,303	0.00
86	17/01/2025	ONEOK Inc, Strike Price \$77.50 <sup>±</sup>	26,660	0.00
730	20/09/2024	Ormat Technologies Inc, Strike Price \$45.00 <sup>±</sup>	85,775	0.01
2,706	17/01/2025	Peabody Energy Corp, Strike Price \$18.00 <sup>±</sup>	163,713	0.02
387	17/01/2025	PG&E Corp, Strike Price \$10.00 <sup>±</sup>	0	0.00
873	17/01/2025	PG&E Corp, Strike Price \$12.00 <sup>±</sup>	12,222	0.00
559	17/01/2025	PG&E Corp, Strike Price \$15.00 <sup>±</sup>	20,683	0.00
435	17/01/2025	PG&E Corp, Strike Price \$17.00 <sup>±</sup>	32,190	0.00
739	17/07/2024	POSCO Holdings Inc, Strike Price KRW341,600.00 <sup>∞</sup>	1,207	0.00
23	17/01/2025	Prudential Financial Inc, Strike Price \$105.00 <sup>±</sup>	6,037	0.00
77	17/01/2025	Prudential Financial Inc, Strike Price \$55.00 <sup>±</sup>	9,047	0.00
44	17/01/2025	Prudential Financial Inc, Strike Price \$72.50 <sup>±</sup>	6,160	0.00
31	17/01/2025	Prudential Financial Inc, Strike Price \$87.50 <sup>±</sup>	3,797	0.00
210	17/01/2025	Range Resources Corp, Strike Price \$15.00 <sup>±</sup>	4,200	0.00
150	17/01/2025	Range Resources Corp, Strike Price \$18.00 <sup>±</sup>	2,625	0.00
240	17/01/2025	Range Resources Corp, Strike Price \$20.00 <sup>±</sup>	18,600	0.00
155	17/01/2025	Range Resources Corp, Strike Price \$25.00 <sup>±</sup>	9,300	0.00
107	17/01/2025	Range Resources Corp, Strike Price \$30.00 <sup>±</sup>	16,852	0.00
35	20/12/2024	Reliance Inc, Strike Price \$220.00 <sup>±</sup>	7,263	0.00
23	20/12/2024	Reliance Inc, Strike Price \$270.00 <sup>±</sup>	25,070	0.00
16	20/12/2024	Reliance Inc, Strike Price \$320.00 <sup>±</sup>	60,880	0.01
55	20/06/2025	Rheinmetall AG, Strike Price EUR300.00 <sup>±</sup>	49,810	0.01
29	17/01/2025	Ross Stores Inc, Strike Price \$100.00 <sup>±</sup>	1,740	0.00
62	17/01/2025	Ross Stores Inc, Strike Price \$115.00 <sup>±</sup>	8,680	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

**Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)**

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Put Options (continued)</b>				
21	17/01/2025	Ross Stores Inc, Strike Price \$120.00 ±	3,990	0.00
46	17/01/2025	Ross Stores Inc, Strike Price \$135.00 ±	25,990	0.00
15	17/01/2025	Ross Stores Inc, Strike Price \$140.00 ±	9,450	0.00
46	17/01/2025	Ross Stores Inc, Strike Price \$80.00 ±	5,405	0.00
92	17/01/2025	Ross Stores Inc, Strike Price \$95.00 ±	12,420	0.00
63	20/12/2024	Ryder System Inc, Strike Price \$100.00 ±	10,710	0.00
47	20/12/2024	Ryder System Inc, Strike Price \$120.00 ±	33,370	0.00
63	20/09/2024	S&P 500 E-mini Put Option on Future, Strike Price \$5,200.00 ±	132,300	0.02
90	15/11/2024	S&P 500 E-mini Put Option on Future, Strike Price \$5,200.00 ±	319,500	0.04
180	15/11/2024	S&P 500 E-mini Put Option on Future, Strike Price \$5,250.00 ±	711,000	0.08
97	15/11/2024	S&P 500 E-mini Put Option on Future, Strike Price \$5,350.00 ±	478,938	0.05
209	15/11/2024	S&P 500 E-mini Put Option on Future, Strike Price \$5,400.00 ±	1,157,338	0.13
194	15/11/2024	S&P 500 E-mini Put Option on Future, Strike Price \$5,450.00 ±	1,207,650	0.14
428	15/11/2024	S&P 500 E-mini Put Option on Future, Strike Price \$5,500.00 ±	3,001,350	0.34
252	15/11/2024	S&P 500 E-mini Put Option on Future, Strike Price \$5,550.00 ±	1,990,800	0.22
55	15/11/2024	S&P 500 E-mini Put Option on Future, Strike Price \$5,600.00 ±	489,500	0.06
3	20/09/2024	S&P 500 Index, Strike Price \$5,500.00 ±	32,280	0.00
6	17/12/2027	S&P 500 Index, Strike Price \$5,800.00 ±	304,380	0.04
24	17/12/2027	S&P 500 Index, Strike Price \$6,100.00 ±	1,458,720	0.16
413	20/09/2024	Saipem SpA, Strike Price EUR1.00 ±	0	0.00
399	20/12/2024	Saipem SpA, Strike Price EUR1.00 ±	3,720	0.00
255	20/09/2024	Seagate Technology Holdings Plc, Strike Price \$60.00 ±	5,100	0.00
509	20/12/2024	Seagate Technology Holdings Plc, Strike Price \$70.00 ±	53,445	0.01
212	20/12/2024	SEI Investments Co, Strike Price \$45.00 ±	3,710	0.00
142	20/12/2024	SEI Investments Co, Strike Price \$55.00 ±	10,295	0.00
102	20/12/2024	SEI Investments Co, Strike Price \$65.00 ±	32,640	0.00
336	20/12/2024	Semtech Corp, Strike Price \$22.00 ±	52,920	0.01
20	19/07/2024	Shift4 Payments Inc, Strike Price \$57.50 ±	200	0.00
49	19/07/2024	Shift4 Payments Inc, Strike Price \$65.00 ±	2,940	0.00
814	16/08/2024	Shift4 Payments Inc, Strike Price \$65.00 ±	164,835	0.02
994	19/07/2024	Shift4 Payments Inc, Strike Price \$67.50 ±	79,520	0.01
227	16/08/2024	Shift4 Payments Inc, Strike Price \$67.50 ±	62,993	0.01
2,090	19/07/2024	Shift4 Payments Inc, Strike Price \$67.88 ∞	219,303	0.03
7,007	19/07/2024	Sibanye Stillwater Ltd, Strike Price \$2.50 ±	0	0.00
1,003	18/10/2024	Sibanye Stillwater Ltd, Strike Price \$2.50 ±	7,523	0.00
2,025	17/01/2025	Sibanye Stillwater Ltd, Strike Price \$2.50 ±	20,250	0.00
930	20/09/2024	Siemens Energy AG, Strike Price EUR5.20 ±	997	0.00
21	17/01/2025	Skyworks Solutions Inc, Strike Price \$105.00 ±	17,955	0.00
61	17/01/2025	Skyworks Solutions Inc, Strike Price \$60.00 ±	3,660	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Put Options (continued)</b>				
38	17/01/2025	Skyworks Solutions Inc, Strike Price \$75.00 <sup>±</sup>	4,085	0.00
28	17/01/2025	Skyworks Solutions Inc, Strike Price \$90.00 <sup>±</sup>	9,520	0.00
655	20/12/2024	Société Générale SA, Strike Price EUR15.00 <sup>±</sup>	18,954	0.00
2,020	20/06/2025	Société Générale SA, Strike Price EUR15.00 <sup>±</sup>	120,154	0.01
70	21/03/2025	Société Générale SA, Strike Price EUR16.00 <sup>±</sup>	3,489	0.00
939	20/09/2024	Standard Chartered Plc, Strike Price GBP480.00 <sup>±</sup>	5,935	0.00
88	17/01/2025	State Street Corp, Strike Price \$40.00 <sup>±</sup>	3,520	0.00
56	17/01/2025	State Street Corp, Strike Price \$50.00 <sup>±</sup>	2,800	0.00
37	17/01/2025	State Street Corp, Strike Price \$62.50 <sup>±</sup>	6,105	0.00
26	17/01/2025	State Street Corp, Strike Price \$75.00 <sup>±</sup>	13,000	0.00
380	17/12/2027	Stoxx Europe 600 Index, Strike Price EUR500.00 <sup>±</sup>	802,312	0.09
114	17/12/2027	Swiss Market Index, Strike Price CHF11,200.00 <sup>±</sup>	1,178,694	0.13
278	20/09/2024	Swiss Prime Site AG, Strike Price CHF64.00 <sup>±</sup>	6,342	0.00
59	17/01/2025	T Rowe Price Group Inc, Strike Price \$110.00 <sup>±</sup>	34,515	0.01
61	17/01/2025	T Rowe Price Group Inc, Strike Price \$60.00 <sup>±</sup>	3,202	0.00
122	17/01/2025	T Rowe Price Group Inc, Strike Price \$75.00 <sup>±</sup>	7,015	0.00
76	17/01/2025	T Rowe Price Group Inc, Strike Price \$95.00 <sup>±</sup>	15,770	0.00
24	17/01/2025	Take-Two Interactive Software Inc, Strike Price \$115.00 <sup>±</sup>	3,384	0.00
18	17/01/2025	Take-Two Interactive Software Inc, Strike Price \$140.00 <sup>±</sup>	9,675	0.00
13	17/01/2025	Take-Two Interactive Software Inc, Strike Price \$165.00 <sup>±</sup>	21,255	0.00
39	17/01/2025	Take-Two Interactive Software Inc, Strike Price \$90.00 <sup>±</sup>	3,510	0.00
263	17/01/2025	Tanger Inc, Strike Price \$15.00 <sup>±</sup>	0	0.00
149	17/01/2025	Tanger Inc, Strike Price \$20.00 <sup>±</sup>	3,352	0.00
123	17/01/2025	Tanger Inc, Strike Price \$22.00 <sup>±</sup>	0	0.00
82	17/01/2025	Tanger Inc, Strike Price \$27.00 <sup>±</sup>	22,140	0.00
52	17/01/2025	Targa Resources Corp, Strike Price \$115.00 <sup>±</sup>	18,200	0.00
69	17/01/2025	Targa Resources Corp, Strike Price \$47.50 <sup>±</sup>	0	0.00
44	17/01/2025	Targa Resources Corp, Strike Price \$60.00 <sup>±</sup>	3,300	0.00
31	17/01/2025	Targa Resources Corp, Strike Price \$72.50 <sup>±</sup>	1,550	0.00
110	17/01/2025	Targa Resources Corp, Strike Price \$80.00 <sup>±</sup>	6,600	0.00
22	17/01/2025	Targa Resources Corp, Strike Price \$85.00 <sup>±</sup>	1,210	0.00
73	17/01/2025	Targa Resources Corp, Strike Price \$97.50 <sup>±</sup>	7,665	0.00
47	20/12/2024	TD SYNEX Corp, Strike Price \$115.00 <sup>±</sup>	29,375	0.00
69	20/12/2024	TD SYNEX Corp, Strike Price \$95.00 <sup>±</sup>	8,798	0.00
104	20/12/2024	Tenet Healthcare Corp, Strike Price \$65.00 <sup>±</sup>	9,360	0.00
68	20/12/2024	Tenet Healthcare Corp, Strike Price \$80.00 <sup>±</sup>	8,160	0.00
48	20/12/2024	Tenet Healthcare Corp, Strike Price \$95.00 <sup>±</sup>	11,040	0.00
250	20/09/2024	Tetra Tech Inc, Strike Price \$125.00 <sup>±</sup>	63,125	0.01
74	20/12/2024	Texas Roadhouse Inc, Strike Price \$105.00 <sup>±</sup>	10,360	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

**Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)**

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Put Options (continued)</b>				
48	20/12/2024	Texas Roadhouse Inc, Strike Price \$130.00 <sup>±</sup>	7,560	0.00
36	20/12/2024	Texas Roadhouse Inc, Strike Price \$150.00 <sup>±</sup>	14,580	0.00
15	17/01/2025	Thor Industries Inc, Strike Price \$115.00 <sup>±</sup>	35,025	0.01
46	17/01/2025	Thor Industries Inc, Strike Price \$65.00 <sup>±</sup>	5,865	0.00
32	17/01/2025	Thor Industries Inc, Strike Price \$80.00 <sup>±</sup>	12,320	0.00
22	17/01/2025	Thor Industries Inc, Strike Price \$95.00 <sup>±</sup>	21,010	0.00
128	20/12/2024	Trip.com Group Ltd, Strike Price \$35.00 <sup>±</sup>	18,240	0.00
1,344	17/01/2025	Trip.com Group Ltd, Strike Price \$35.00 <sup>±</sup>	100,800	0.01
USD 1,000,000	23/08/2024	United States Dollar/Turkish Lira Currency Option, Strike Price TRY33.50 <sup>∞</sup>	284,846	0.03
148	17/01/2025	Unum Group, Strike Price \$25.00 <sup>±</sup>	9,250	0.00
116	17/01/2025	Unum Group, Strike Price \$27.50 <sup>±</sup>	6,090	0.00
171	17/01/2025	Unum Group, Strike Price \$32.50 <sup>±</sup>	15,390	0.00
112	17/01/2025	Unum Group, Strike Price \$40.00 <sup>±</sup>	4,480	0.00
80	17/01/2025	Unum Group, Strike Price \$47.50 <sup>±</sup>	15,800	0.00
307	17/01/2025	Viatris Inc, Strike Price \$10.00 <sup>±</sup>	20,722	0.00
214	17/01/2025	Viatris Inc, Strike Price \$12.00 <sup>±</sup>	39,055	0.01
625	17/01/2025	Viatris Inc, Strike Price \$7.00 <sup>±</sup>	6,250	0.00
4,000	19/07/2024	Virgin Galactic Holdings Inc, Strike Price \$0.50 <sup>±</sup>	36,000	0.01
6,694	18/10/2024	Virgin Galactic Holdings Inc, Strike Price \$0.50 <sup>±</sup>	164,003	0.02
1,850	19/07/2024	Vishay Intertechnology Inc, Strike Price \$15.00 <sup>±</sup>	0	0.00
725	17/01/2025	Wayfair Inc, Strike Price \$35.00 <sup>±</sup>	157,325	0.02
30	20/12/2024	Webuild SpA, Strike Price EUR1.45 <sup>±</sup>	2,219	0.00
47	20/12/2024	Webuild SpA, Strike Price EUR1.50 <sup>±</sup>	3,904	0.00
3	21/03/2025	Webuild SpA, Strike Price EUR1.50 <sup>±</sup>	338	0.00
18	20/12/2024	Webuild SpA, Strike Price EUR1.60 <sup>±</sup>	1,756	0.00
30	21/03/2025	Webuild SpA, Strike Price EUR1.60 <sup>±</sup>	4,051	0.00
325	18/10/2024	WEC Energy Group Inc, Strike Price \$55.00 <sup>±</sup>	4,875	0.00
104	17/01/2025	WEC Energy Group Inc, Strike Price \$55.00 <sup>±</sup>	2,600	0.00
134	17/01/2025	Western Digital Corp, Strike Price \$27.50 <sup>±</sup>	9,313	0.00
98	17/01/2025	Western Digital Corp, Strike Price \$32.50 <sup>±</sup>	2,891	0.00
83	17/01/2025	Western Digital Corp, Strike Price \$35.00 <sup>±</sup>	2,739	0.00
115	17/01/2025	Western Digital Corp, Strike Price \$42.50 <sup>±</sup>	5,577	0.00
84	17/01/2025	Western Digital Corp, Strike Price \$50.00 <sup>±</sup>	7,728	0.00
29	17/01/2025	Western Digital Corp, Strike Price \$60.00 <sup>±</sup>	6,380	0.00
22	17/01/2025	Wingstop Inc, Strike Price \$150.00 <sup>±</sup>	2,640	0.00
14	17/01/2025	Wingstop Inc, Strike Price \$190.00 <sup>±</sup>	2,310	0.00
10	17/01/2025	Wingstop Inc, Strike Price \$230.00 <sup>±</sup>	1,925	0.00
8	17/01/2025	Wingstop Inc, Strike Price \$270.00 <sup>±</sup>	4,520	0.00
91	17/01/2025	Winnebago Industries Inc, Strike Price \$35.00 <sup>±</sup>	5,687	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Purchased Options Contracts 18.41% (31 December 2023: 17.42%) (continued)

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Put Options (continued)</b>				
86	17/01/2025	Winnebago Industries Inc, Strike Price \$40.00 ±	10,320	0.00
56	17/01/2025	Winnebago Industries Inc, Strike Price \$45.00 ±	12,040	0.00
56	17/01/2025	Winnebago Industries Inc, Strike Price \$50.00 ±	20,440	0.00
37	17/01/2025	Winnebago Industries Inc, Strike Price \$55.00 ±	20,720	0.00
39	17/01/2025	Winnebago Industries Inc, Strike Price \$60.00 ±	37,245	0.01
27	17/01/2025	Winnebago Industries Inc, Strike Price \$65.00 ±	30,780	0.00
29	17/01/2025	Winnebago Industries Inc, Strike Price \$70.00 ±	47,125	0.01
615	20/09/2024	Wolfspeed Inc, Strike Price \$17.50 ±	70,725	0.01
70	17/01/2025	Wyndham Worldwide Corp, Strike Price \$52.50 ±	2,940	0.00
44	17/01/2025	Wyndham Worldwide Corp, Strike Price \$67.50 ±	4,752	0.00
31	17/01/2025	Wyndham Worldwide Corp, Strike Price \$80.00 ±	10,152	0.00
22	17/01/2025	Wyndham Worldwide Corp, Strike Price \$95.00 ±	21,230	0.00
23,950	20/03/2025	Xero Ltd, Strike Price AUD89.74 ∞	26,386	0.00
390	17/01/2025	Xerox Holdings Corp, Strike Price \$8.00 ±	12,675	0.00
1,190	17/01/2025	Xerox Holdings Corp, Strike Price \$9.00 ±	59,500	0.01
<b>Total Fair Value on Purchased Options Contracts (Premium: US\$ (175,133,468))</b>			<b>164,355,563</b>	<b>18.41</b>

The counterparties on OTC Options Contracts are Bank of America Merrill Lynch, BNP Paribas, Citibank, Daiwa, Goldman Sachs International, JPMorgan Chase Bank, Morgan Stanley, Nomura and SMBC Nikko Capital Markets Ltd.

### Contracts for Differences 2.49% (31 December 2023: 6.57%)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
66,558	10X Genomics Inc Class A	Morgan Stanley	21,134	0.00
(488,894)	3M Co	Goldman Sachs International	30,717	0.01
58,485	Abbott Laboratories	Goldman Sachs International	4,663	0.00
(40,023)	AbbVie Inc	Morgan Stanley	5,506	0.00
(95,798)	AbbVie Inc	Goldman Sachs International	3,103	0.00
254,970	ABN AMRO Bank NV	Goldman Sachs International	3,623	0.00
499,321	Acadia Healthcare Co Inc	Goldman Sachs International	4,862	0.00
51,775	Acadia Healthcare Co Inc	Morgan Stanley	7,459	0.00
88,967	ACADIA Pharmaceuticals Inc	Goldman Sachs International	3,598	0.00
52,999	Accenture Plc Class A	Goldman Sachs International	380	0.00
(68,466)	Acuity Brands Inc	Morgan Stanley	20,738	0.00
287,156	Acushnet Holdings Corp	Morgan Stanley	5,559	0.00
49,031	Admiral Group Plc	Goldman Sachs International	1,914	0.00
(256,507)	Adobe Inc	Morgan Stanley	10,781	0.00
267,580	Advance Auto Parts Inc	Morgan Stanley	3,987	0.00
348,173	Advanced Energy Industries	Nomura	0	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
300	Advanced Micro Devices Inc	Goldman Sachs International	1,061	0.00
(4,300)	AES Corp	Goldman Sachs International	3,759	0.00
(78,636)	Affiliated Managers Group Inc	Morgan Stanley	10,776	0.00
46,886	Affirm Holdings Inc	Morgan Stanley	4,532	0.00
93,163	AGCO Corp	Goldman Sachs International	12,462	0.00
23,797	Agilent Technologies Inc	Goldman Sachs International	2,082	0.00
40,158	AGNC Investment Corp	Morgan Stanley	191	0.00
327,121	AIB Group Plc	Goldman Sachs International	1,256	0.00
(130,276)	Airbnb Inc Class A	Morgan Stanley	4,839	0.00
(70,546)	Airbnb Inc Class A	JPMorgan Chase Bank	4,167	0.00
(112,972)	Airbnb Inc Class A	Goldman Sachs International	3,766	0.00
(1,869,433)	Akamai Technologies Inc	Nomura	0	0.00
(188,736)	Akero Therapeutics Inc	Goldman Sachs International	8,396	0.00
(131,261)	Akero Therapeutics Inc	JPMorgan Chase Bank	1,949	0.00
95,326	Albemarle Corp	Morgan Stanley	20,844	0.00
(600)	Albemarle Corp	Goldman Sachs International	509	0.00
(15,889)	Albertsons Cos Inc Class A	Morgan Stanley	180	0.00
(100,954)	Alcon Inc	JPMorgan Chase Bank	7,561	0.00
(8,286)	Alcon Inc	Morgan Stanley	874	0.00
(46,563)	Alcon Inc	Goldman Sachs International	4,875	0.00
4,773,188	Alibaba Group Holding Ltd	Nomura	0	0.00
(18,120)	Alibaba Group Holding Ltd	Morgan Stanley	1,050	0.00
111,997	Align Technology Inc	Goldman Sachs International	5,968	0.00
40,937	Alkermes Plc	Goldman Sachs International	166	0.00
(29,895)	Allegion Plc	Morgan Stanley	681	0.00
(35)	Allego NV	Goldman Sachs International	0	0.00
43,294	Allegro MicroSystems Inc	Morgan Stanley	2,434	0.00
(583,500)	Allegro.eu SA	Goldman Sachs International	15,911	0.00
69,780	Allianz SE	JPMorgan Chase Bank	33	0.00
415,198	Allianz SE	Goldman Sachs International	11,415	0.00
(73,629)	Allison Transmission Holdings Inc	Morgan Stanley	17,449	0.00
12,862	Allurion Techno	Goldman Sachs International	0	0.00
(129,108)	Ally Financial Inc	Morgan Stanley	3,143	0.00
58,009	Alphabet Inc Class A	Goldman Sachs International	585	0.00
62,518	Alphabet Inc Class A	JPMorgan Chase Bank	565	0.00
(406,257)	Alphabet Inc Class C	Morgan Stanley	110,904	0.01
(35,466)	Amazon.com Inc	JPMorgan Chase Bank	1,830	0.00
(1,212,588)	Amazon.com Inc	Morgan Stanley	390,200	0.05
(628,440)	Amazon.com Inc	Goldman Sachs International	29,824	0.00
4,200,854	American Airlines Group Inc	Nomura	6,456	0.00
(30)	American Axle & Manufacturing Holdings Inc	Goldman Sachs International	5	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
358,346	American Eagle Outfitters Inc	Morgan Stanley	36,974	0.01
114,161	American Express Co	Goldman Sachs International	1,883	0.00
79,651	American Express Co	Morgan Stanley	802	0.00
78,272	American Tower Corp	Morgan Stanley	146	0.00
(39,341)	American Tower Corp	JPMorgan Chase Bank	2,429	0.00
(86,298)	American Tower Corp	Goldman Sachs International	8,265	0.00
45,492	Americold Realty Trust Inc	Morgan Stanley	1,172	0.00
(108,992)	Ameriprise Financial Inc	Morgan Stanley	23,979	0.00
7,315	AMETEK Inc	Morgan Stanley	24	0.00
(44,531)	Amgen Inc	Morgan Stanley	7	0.00
26,684	Amicus Therapeutics Inc	Goldman Sachs International	5,428	0.00
2,104	Amicus Therapeutics Inc	Morgan Stanley	221	0.00
8,774	Amicus Therapeutics Inc	JPMorgan Chase Bank	282	0.00
93,649	AMN Healthcare Services Inc	Goldman Sachs International	9,263	0.00
(1,700)	Amphenol Corp Class A	Goldman Sachs International	2,404	0.00
(200,823)	Analog Devices Inc	Morgan Stanley	24,164	0.00
192,263	Anheuser-Busch InBev SA	JPMorgan Chase Bank	10,298	0.00
420,719	Anheuser-Busch InBev SA	Goldman Sachs International	11,182	0.00
(609,186)	Antero Resources Corp	JPMorgan Chase Bank	257,634	0.03
(207,510)	Antero Resources Corp	Goldman Sachs International	62,578	0.01
(90,212)	APA Corp	Goldman Sachs International	0	0.00
44,385	Apellis Pharmaceuticals Inc	Morgan Stanley	3,251	0.00
(528,884)	Apple Inc	Morgan Stanley	75,032	0.01
4,843	Apple Inc	JPMorgan Chase Bank	22	0.00
957,125	Apple Inc	Goldman Sachs International	0	0.00
(223,145)	Applied Materials Inc	Morgan Stanley	49,913	0.01
(757,550)	ARC Resources Ltd	Goldman Sachs International	62,272	0.01
(104,064)	ArcBest Corp	Goldman Sachs International	0	0.00
(10,605)	Arcellx Inc	Goldman Sachs International	287	0.00
(33,878)	Arcellx Inc	JPMorgan Chase Bank	424	0.00
(300)	Arch Capital Group Ltd	Goldman Sachs International	206	0.00
(1,300)	Archer-Daniels-Midland Co	Goldman Sachs International	60	0.00
100	Arista Networks Inc	Goldman Sachs International	295	0.00
22,557	Arqit Quantum Inc	Goldman Sachs International	308	0.00
5,424	Arrowhead Pharmaceuticals Inc	JPMorgan Chase Bank	1,500	0.00
27,254	Arrowhead Pharmaceuticals Inc	Goldman Sachs International	7,736	0.00
600	ASGN Inc	JPMorgan Chase Bank	77	0.00
206,027	ASGN Inc	Goldman Sachs International	17,130	0.00
(96,335)	ASML Holding NV	Morgan Stanley	14,012	0.00
6,476,494	Astellas Pharma Inc	JPMorgan Chase Bank	1,802	0.00
5,524,562	Astellas Pharma Inc	Goldman Sachs International	6,732	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(11)	Astrana Health Inc	Goldman Sachs International	2	0.00
(43,730)	AstraZeneca Plc	Goldman Sachs International	7,263	0.00
(198,834)	AstraZeneca Plc	JPMorgan Chase Bank	5,862	0.00
(124,517)	AstraZeneca Plc	Morgan Stanley	27,378	0.01
(290,533)	AT&T Inc	Morgan Stanley	43,596	0.01
20,725	Atlassian Corp Class A	Morgan Stanley	4,895	0.00
147,377	Autodesk Inc	Goldman Sachs International	0	0.00
(130,085)	Autodesk Inc	Morgan Stanley	5,216	0.00
151,009	Automatic Data Processing Inc	Goldman Sachs International	5,068	0.00
(133,762)	Automatic Data Processing Inc	Morgan Stanley	1,483	0.00
26,614	Automatic Data Processing Inc	JPMorgan Chase Bank	468	0.00
(144,276)	Avidity Biosciences Inc	JPMorgan Chase Bank	170,419	0.02
27,275	Avis Budget Group Inc	Morgan Stanley	670	0.00
117,838	Aviva Plc	Goldman Sachs International	2,319	0.00
(104,872)	AXA SA	Morgan Stanley	1,809	0.00
(87,741)	Axalta Coating Systems Ltd	Morgan Stanley	1,088	0.00
182,395	Axon Enterprise Inc	Goldman Sachs International	0	0.00
(657,551)	Axsome Therapeutics Inc	Goldman Sachs International	69,397	0.01
(85,164)	Axsome Therapeutics Inc	Morgan Stanley	457	0.00
728,812	B3 SA - Brasil Bolsa Balca	Goldman Sachs International	10,773	0.00
759,445	B3 SA - Brasil Bolsa Balca	Morgan Stanley	2,647	0.00
(883,790)	Baker Hughes Co	Goldman Sachs International	25,439	0.00
(112,870)	Baker Hughes Co	JPMorgan Chase Bank	7,784	0.00
(222,333)	Baker Hughes Co	Morgan Stanley	34,352	0.00
197,762	Banco Bilbao Vizcaya Argentina SA	Goldman Sachs International	8,209	0.00
205,548	Banco BPM SpA	Goldman Sachs International	12,527	0.00
1,800,000	Banco BPM SpA	Société Générale	2,136	0.00
471,406	Banco BTG Pactual SA	Morgan Stanley	2,482	0.00
(647,916)	Banco Do Brasil SA	Morgan Stanley	2,773	0.00
(155,748)	Bank Of Ireland Group Plc	Goldman Sachs International	1,962	0.00
(39,389)	Bank Of Ireland Group Plc	JPMorgan Chase Bank	7	0.00
(90,443)	Bank OZK	Morgan Stanley	357	0.00
(2,570,217)	Bank Polska Kasa Opieki SA	JPMorgan Chase Bank	21,437	0.00
(21,545)	Barclays Plc	JPMorgan Chase Bank	579	0.00
(131,970)	Bath & Body Works Inc	Morgan Stanley	596	0.00
(900)	Bath & Body Works Inc	Goldman Sachs International	2,119	0.00
(130,653)	Baxter International Inc	Morgan Stanley	88	0.00
209,521	Baxter International Inc	Goldman Sachs International	2,749	0.00
24,894	Beam Therapeutics Inc	JPMorgan Chase Bank	3,406	0.00
725	Beam Therapeutics Inc	Goldman Sachs International	7	0.00
9,115	Beauty Health Co	JPMorgan Chase Bank	6,236	0.00



## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
42,831	Beauty Health Co	Goldman Sachs International	30,806	0.01
(172,950)	Beazley Plc	Goldman Sachs International	15,997	0.00
(493,932)	BellRing Brands Inc	JPMorgan Chase Bank	81,784	0.01
(1,536,162)	BellRing Brands Inc	Goldman Sachs International	838,617	0.10
220,580	Best Buy Co Inc	JPMorgan Chase Bank	4,859	0.00
(133,327)	Best Buy Co Inc	Morgan Stanley	770	0.00
759,264	Best Buy Co Inc	Goldman Sachs International	21,814	0.00
(18,541)	Bill.com Holdings Inc	Goldman Sachs International	455	0.00
(48,363)	Bill.com Holdings Inc	JPMorgan Chase Bank	1,709	0.00
(44,517)	Biogen Inc	Morgan Stanley	1,185	0.00
(1,114,329)	Biogen Inc	Goldman Sachs International	7,918	0.00
(114,848)	BioMarin Pharmaceutical Inc	Goldman Sachs International	5,927	0.00
(40,299)	BioMarin Pharmaceutical Inc	Morgan Stanley	3,863	0.00
87,296	Bio-Rad Laboratories Inc Class A	Morgan Stanley	9,744	0.00
(600)	Bio-Techne Corp	Goldman Sachs International	1,063	0.00
44,150	Birkenstock Holding Plc	Morgan Stanley	194	0.00
365,639	BlackRock Inc	Goldman Sachs International	0	0.00
76,997	Block Inc	Goldman Sachs International	7,667	0.00
(181,491)	Blueprint Medicines Corp	JPMorgan Chase Bank	63,782	0.01
(71,856)	Blueprint Medicines Corp	Goldman Sachs International	10,151	0.00
500	Boeing Co	Goldman Sachs International	837	0.00
(105,756)	Booking Holdings Inc	Morgan Stanley	24,940	0.00
75,620	Booking Holdings Inc	JPMorgan Chase Bank	371	0.00
348,685	BorgWarner Inc	JPMorgan Chase Bank	4,576	0.00
250,392	BorgWarner Inc	Goldman Sachs International	32,618	0.01
(88,951)	Boston Beer Co Inc Class A	Morgan Stanley	1,048	0.00
(163,360)	Boston Scientific Corp	Goldman Sachs International	70,142	0.01
(1,079,511)	Boyd Gaming Corp	Goldman Sachs International	0	0.00
12,698	Bridgebio Pharma Inc	Goldman Sachs International	4,523	0.00
54,573	Bridgebio Pharma Inc	JPMorgan Chase Bank	5,256	0.00
43,831	Brighthouse Financial Inc	Morgan Stanley	136	0.00
(92,085)	BrightSpring Health Services Inc	JPMorgan Chase Bank	4,139	0.00
478,709	Brink's Co	Goldman Sachs International	0	0.00
107,393	Bristol-Myers Squibb Co	Goldman Sachs International	15,552	0.00
(83,615)	Brixmor Property Group Inc	Morgan Stanley	4,834	0.00
(157,771)	Broadcom Inc	Morgan Stanley	20,332	0.00
78,079	Broadridge Financial Solutions Inc	Morgan Stanley	855	0.00
(500)	Broadridge Financial Solutions Inc	Goldman Sachs International	195	0.00
(47)	Brookline Bancorp Inc	Goldman Sachs International	1	0.00
(400)	Brown & Brown Inc	Goldman Sachs International	398	0.00
89,615	Brown-Forman Corp Class B	Morgan Stanley	12,744	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

**Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(500)	Builders FirstSource Inc	Goldman Sachs International	206	0.00
(134,511)	Builders FirstSource Inc	Morgan Stanley	1,662	0.00
134,751	Bunge Global SA	Goldman Sachs International	0	0.00
296,959	Burberry Group Plc	Goldman Sachs International	61,507	0.01
(109,578)	Cadence Design Systems Inc	Morgan Stanley	24,165	0.00
291,402	CaixaBank SA	Goldman Sachs International	6,832	0.00
(354,613)	Campbell Soup Co	JPMorgan Chase Bank	1,956	0.00
(19,842)	Campbell Soup Co	Morgan Stanley	43	0.00
(728,365)	Campbell Soup Co	Goldman Sachs International	8,769	0.00
505,056	Canadian Natural Resources	Goldman Sachs International	50,917	0.01
191,238	Canadian Pacific Kansas City Ltd	JPMorgan Chase Bank	9,253	0.00
82,254	Capital One Financial Corp	Morgan Stanley	1,158	0.00
(7,917,775)	Capitec Bank Holdings Ltd	Goldman Sachs International	108,689	0.01
(619,932)	Capstone Copper Corp	JPMorgan Chase Bank	17,697	0.00
(96,537)	Capstone Copper Corp	Goldman Sachs International	2,313	0.00
57,811	Cardinal Health Inc	Goldman Sachs International	3,020	0.00
(290,156)	CarMax Inc	Goldman Sachs International	0	0.00
3,600	Carnival Corp	Goldman Sachs International	35	0.00
4,824,075	Carnival Corp	Nomura	0	0.00
(1,500)	Carrier Global Corp	Goldman Sachs International	1,634	0.00
5	Cars.com Inc	Goldman Sachs International	0	0.00
(300)	Cboe Global Markets Inc	Goldman Sachs International	185	0.00
3,574	CDW Corp	JPMorgan Chase Bank	9	0.00
1,269,920	CDW Corp	Goldman Sachs International	1,614	0.00
70,411	CDW Corp	Morgan Stanley	217	0.00
440,946	Celsius Holdings Inc	Goldman Sachs International	112,820	0.01
78,437	Cencora Inc	Morgan Stanley	829	0.00
(409,840)	Cenovus Energy Inc	JPMorgan Chase Bank	93,980	0.01
575,141	Centene Corp	Goldman Sachs International	14,214	0.00
(1,009,196)	CenterPoint Energy Inc	Goldman Sachs International	2,629	0.00
(469,139)	CenterPoint Energy Inc	Morgan Stanley	3,046	0.00
93,772	Ceridian HCM Holding Inc	Morgan Stanley	17,081	0.00
78,972	CF Industries Holdings Inc	Morgan Stanley	2,634	0.00
755,540	Charles Schwab Corp	Goldman Sachs International	0	0.00
104,936	Charter Communications Inc Class A	Morgan Stanley	12,270	0.00
(368,976)	Chemours Co	Goldman Sachs International	0	0.00
(886,072)	Cheniere Energy Inc	Goldman Sachs International	27,231	0.00
(175,290)	Cheniere Energy Inc	JPMorgan Chase Bank	10,534	0.00
83,746	Chesapeake Energy Corp	Morgan Stanley	5,966	0.00
957,006	Chesapeake Energy Corp	Goldman Sachs International	57,583	0.01
167,620	Chesapeake Energy Corp	JPMorgan Chase Bank	13,196	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
45,229	Chevron Corp	Morgan Stanley	468	0.00
(1,379,994)	Chevron Corp	JPMorgan Chase Bank	18,787	0.00
(175,585)	Chewy Inc Class A	Goldman Sachs International	5,969	0.00
1,286,204	Chipotle Mexican Grill Inc	Goldman Sachs International	0	0.00
79,001	Chubb Ltd	Morgan Stanley	2,777	0.00
(127,159)	Church & Dwight Co Inc	JPMorgan Chase Bank	21,214	0.00
(354,202)	Church & Dwight Co Inc	Goldman Sachs International	55,870	0.01
12,953	Ciena Corp	Morgan Stanley	214	0.00
315,690	Cigna Group	Goldman Sachs International	3,257	0.00
78,028	Cigna Group	Morgan Stanley	579	0.00
100	Cincinnati Financial Corp	Goldman Sachs International	151	0.00
206,881	Cintas Corp	Goldman Sachs International	822	0.00
(128,090)	Cintas Corp	Morgan Stanley	4,770	0.00
(59,394)	Cirrus Logic Inc	Morgan Stanley	30,914	0.01
4,615	Cisco Systems Inc	Morgan Stanley	429	0.00
(133,974)	Citigroup Inc	Morgan Stanley	3,438	0.00
42,536	Clarivate Plc	Morgan Stanley	5,546	0.00
(237,809)	Cleveland-Cliffs Inc	Goldman Sachs International	0	0.00
(131,553)	Clorox Co	Morgan Stanley	2,020	0.00
(462,548)	Clorox Co	JPMorgan Chase Bank	760	0.00
375,631	Clorox Co	Goldman Sachs International	4,715	0.00
(86,565)	Cloudflare Inc Class A	Goldman Sachs International	12,940	0.00
(24,837)	Cloudflare Inc Class A	JPMorgan Chase Bank	2,248	0.00
(17,805)	Cloudflare Inc Class A	Morgan Stanley	606	0.00
(200)	CME Group Inc Class A	Goldman Sachs International	160	0.00
(200)	CMS Energy Corp	Goldman Sachs International	84	0.00
73,533	CNH Industrial NV	Morgan Stanley	2,876	0.00
(129,661)	Coca-Cola Co	Morgan Stanley	2,844	0.00
14,387	Cognizant Technology Solutions Corp Class A	JPMorgan Chase Bank	116	0.00
(23,402)	Cognizant Technology Solutions Corp Class A	Morgan Stanley	2,325	0.00
330,814	Cognizant Technology Solutions Corp Class A	Goldman Sachs International	20,269	0.00
67,269	Coinbase Global Inc Class A	Goldman Sachs International	4,440	0.00
(81,635)	Columbia Banking System Inc	Morgan Stanley	7,790	0.00
18,919	Comcast Corp Class A	JPMorgan Chase Bank	1,823	0.00
(133,557)	Comcast Corp Class A	Morgan Stanley	1,606	0.00
(72,558)	Commerzbank AG	Goldman Sachs International	351	0.00
(257,902)	Commerzbank AG	JPMorgan Chase Bank	996	0.00
497,495	Comstock Resources Inc	JPMorgan Chase Bank	15,363	0.00
400	Conagra Brands Inc	Goldman Sachs International	37	0.00
482,671	Confluent Inc Class A	Nomura	0	0.00
1,462,253	CONMED Corp	Nomura	0	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

**Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(482,885)	ConocoPhillips	Goldman Sachs International	0	0.00
42	Consolidated Communications Holdings Inc	Goldman Sachs International	1	0.00
134,930	Consolidated Edison Inc	JPMorgan Chase Bank	2	0.00
755,625	Consolidated Edison Inc	Goldman Sachs International	15,196	0.00
(681,887)	Constellation Brands Inc Class A	Goldman Sachs International	35,696	0.01
(1,397,625)	Constellation Brands Inc Class A	Morgan Stanley	41,387	0.01
1,366,274	Constellation Energy Corp	JPMorgan Chase Bank	20,404	0.00
32,463	Constellation Energy Corp	Goldman Sachs International	3,525	0.00
(84,469)	Cooper Cos Inc	JPMorgan Chase Bank	5,455	0.00
(1,400)	Copart Inc	Goldman Sachs International	400	0.00
52,117	Core & Main Inc Class A	Morgan Stanley	5,951	0.00
(130,644)	Corebridge Financial Inc	Morgan Stanley	367	0.00
1,071,571	Corning Inc	Goldman Sachs International	0	0.00
664,523	Coterra Energy Inc	JPMorgan Chase Bank	27,394	0.01
618,873	Coterra Energy Inc	Goldman Sachs International	22,174	0.00
(22,535)	Coty Inc Class A	JPMorgan Chase Bank	214	0.00
41,539	Coty Inc Class A	Morgan Stanley	769	0.00
(98,718)	Coupang Inc	JPMorgan Chase Bank	1,231	0.00
317,563	Cracker Barrel Old Country Store Inc	Morgan Stanley	126,086	0.02
269,779	Credit Agricole SA	JPMorgan Chase Bank	4,192	0.00
322,425	CRISPR Therapeutics AG	Goldman Sachs International	38,822	0.01
156,216	CRISPR Therapeutics AG	JPMorgan Chase Bank	17,118	0.00
(411,191)	Crocs Inc	Morgan Stanley	149,292	0.02
309,157	Crocs Inc	Goldman Sachs International	0	0.00
84,880	Cross Country Healthcare Inc	Goldman Sachs International	18,022	0.00
500	Crown Castle Inc	Goldman Sachs International	589	0.00
(181,331)	CSX Corp	Goldman Sachs International	0	0.00
(76,412)	Cullinan Therapeutics Inc	JPMorgan Chase Bank	198	0.00
(75,098)	Curtiss-Wright Corp	Morgan Stanley	13,455	0.00
380,848	CVS Health Corp	Goldman Sachs International	6,477	0.00
1,279	Danaher Corp	Goldman Sachs International	35	0.00
(834,089)	Danske Bank A/S	JPMorgan Chase Bank	25	0.00
(1,705,486)	Danske Bank A/S	Goldman Sachs International	9,304	0.00
78,061	Darden Restaurants Inc	Morgan Stanley	45	0.00
(138,745)	Darden Restaurants Inc	Goldman Sachs International	0	0.00
195,791	Darling Ingredients Inc	Goldman Sachs International	34,916	0.01
29,205	Datadog Inc Class A	Morgan Stanley	250	0.00
80,725	Davita Healthcare Partner Inc	Morgan Stanley	3,824	0.00
90,977	Davita Healthcare Partner Inc	Goldman Sachs International	1,969	0.00
39,075	Dayforce Inc	JPMorgan Chase Bank	6,319	0.00
536	Dayforce Inc	Goldman Sachs International	261	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(100)	Deckers Outdoor Corp	Goldman Sachs International	834	0.00
(700)	Deere & Co	Goldman Sachs International	1,118	0.00
83,149	Deere & Co	Morgan Stanley	5,269	0.00
305,957	DENTSPLY SIRONA Inc	Goldman Sachs International	25,398	0.00
600,000	Deutsche Bank AG	Société Générale	2,284	0.00
46,446,175	Deutsche Telekom AG	Société Générale	21,515	0.00
223,277	Devon Energy Corp	Goldman Sachs International	0	0.00
647,004	Dexcom Inc	Goldman Sachs International	18,463	0.00
(17,929)	Dexcom Inc	JPMorgan Chase Bank	5,446	0.00
(118,689)	Dexcom Inc	Morgan Stanley	13,694	0.00
585,916	Diageo Plc	JPMorgan Chase Bank	70,141	0.02
874,760	Diageo Plc	Goldman Sachs International	120,651	0.02
(42,029)	Diamondback Energy Inc	Goldman Sachs International	0	0.00
129,165	Dick's Sporting Goods Inc	Goldman Sachs International	0	0.00
(2,387,173)	Discovery Ltd	Goldman Sachs International	11,302	0.00
30	Diversified Energy Co Plc	Goldman Sachs International	0	0.00
(56,711)	DocuSign Inc	JPMorgan Chase Bank	3,034	0.00
(52,714)	DocuSign Inc	Goldman Sachs International	1,991	0.00
(133,534)	DocuSign Inc	Morgan Stanley	17,876	0.00
(253,466)	Dollar General Corp	Goldman Sachs International	13,324	0.00
(138,924)	Dollar General Corp	JPMorgan Chase Bank	7,660	0.00
40,170	Dollar Tree Inc	Morgan Stanley	929	0.00
(100)	Domino's Pizza Inc	Goldman Sachs International	1,583	0.00
(78,631)	Donaldson Co Inc	Morgan Stanley	10,557	0.00
22,231	DoorDash Inc Class A	Morgan Stanley	2,831	0.00
13,375	DoorDash Inc Class A	Goldman Sachs International	11	0.00
70,231	DoorDash Inc Class A	JPMorgan Chase Bank	1,791	0.00
(130,066)	DoubleVerify Holdings Inc	Goldman Sachs International	5,541	0.00
(67,267)	DoubleVerify Holdings Inc	JPMorgan Chase Bank	2,642	0.00
3,265	Doximity Inc Class A	Goldman Sachs International	2	0.00
(67,653)	Doximity Inc Class A	Morgan Stanley	716	0.00
976,379	DR Horton Inc	Goldman Sachs International	1,906	0.00
(86,653)	Dropbox Inc Class A	Morgan Stanley	279	0.00
(132,314)	DTE Energy Co	Morgan Stanley	1,348	0.00
35,591	Dynatrace Inc	JPMorgan Chase Bank	643	0.00
78,506	Dynatrace Inc	Morgan Stanley	1,042	0.00
78,841	Dynatrace Inc	Goldman Sachs International	2,471	0.00
(299,780)	Dyne Therapeutics Inc	Morgan Stanley	157,751	0.02
(85,905)	EastGroup Properties Inc	Morgan Stanley	4,394	0.00
62,199	eBay Inc	Goldman Sachs International	42	0.00
(300)	Ecolab Inc	Goldman Sachs International	154	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

**Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(60,979)	Edwards Lifesciences Corp	Goldman Sachs International	2,523	0.00
124,850	eFFECTOR Therapeutics	Goldman Sachs International	0	0.00
48,551	Elanco Animal Health Inc	Morgan Stanley	6,220	0.00
22,185	Electronic Arts Inc	Goldman Sachs International	52	0.00
(118,309)	Electronic Arts Inc	Morgan Stanley	14,902	0.00
(595,766)	Elevance Health Inc	Goldman Sachs International	7,293	0.00
(1,080,416)	elf Beauty Inc	Goldman Sachs International	269,551	0.03
(646,222)	elf Beauty Inc	JPMorgan Chase Bank	180,285	0.02
(576,144)	Eli Lilly & Co	JPMorgan Chase Bank	52,400	0.01
(122,839)	Eli Lilly & Co	Morgan Stanley	11,913	0.00
(845,256)	Eli Lilly & Co	Goldman Sachs International	36,515	0.01
249,172	Embecta Corp	Goldman Sachs International	35,121	0.01
(105,927)	EMCOR Group Inc	Morgan Stanley	27,327	0.01
579,648	Enbridge Inc	Goldman Sachs International	3,794	0.00
(367,730)	Encompass Health Corp	Goldman Sachs International	11,027	0.00
37	Encore Capital Group Inc	Goldman Sachs International	9	0.00
278,053	Energizer Holdings Inc	Goldman Sachs International	11,604	0.00
281,323	Energizer Holdings Inc	JPMorgan Chase Bank	8,367	0.00
(116,237)	Energy Transfer LP	Morgan Stanley	19,084	0.00
(913,227)	Energy Transfer LP	JPMorgan Chase Bank	110,897	0.01
(133,077)	Energy Transfer LP	Goldman Sachs International	8,789	0.00
(34,639)	Enovis Corp	Morgan Stanley	279	0.00
(44,067)	Enovis Corp	Nomura	0	0.00
(59,904)	Entergy Corp	Morgan Stanley	3,272	0.00
(103,964)	Envestnet Inc	Nomura	0	0.00
93,619	Envista Holdings Corp	Goldman Sachs International	4,997	0.00
(196,920)	EOG Resources Inc	Goldman Sachs International	0	0.00
(87,932)	EPR Properties	Morgan Stanley	1,158	0.00
134,349	EQT Corp	Goldman Sachs International	0	0.00
93,208	Equifax Inc	Goldman Sachs International	3,143	0.00
(100)	Equinix Inc	Goldman Sachs International	838	0.00
79,446	Equinix Inc	Morgan Stanley	108	0.00
(164,939)	Erste Group Bank AG	JPMorgan Chase Bank	5,319	0.00
91,711	Etsy Inc	JPMorgan Chase Bank	276	0.00
237,241	Etsy Inc	Morgan Stanley	23,816	0.00
(79,617)	Euronet Worldwide Inc	Morgan Stanley	7,303	0.00
30,219	EverQuote Inc Class A	JPMorgan Chase Bank	807	0.00
15,777	EverQuote Inc Class A	Goldman Sachs International	624	0.00
(41,738)	Exelixis Inc	Morgan Stanley	1,180	0.00
(227,868)	Expedia Group Inc	Goldman Sachs International	5,113	0.00
(49,991)	Expedia Group Inc	Morgan Stanley	5,880	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(199,620)	Expedia Group Inc	JPMorgan Chase Bank	6,739	0.00
77,976	Expeditors Intl Wash Inc	Morgan Stanley	979	0.00
(300)	Extra Space Storage Inc	Goldman Sachs International	842	0.00
1,130,825	Exxon Mobil Corp	Goldman Sachs International	1,037	0.00
(110,861)	F5 Inc	Morgan Stanley	1,467	0.00
(191,515)	Fair Isaac Corp	JPMorgan Chase Bank	12,295	0.00
(26,482)	Fair Isaac Corp	Goldman Sachs International	1,783	0.00
3,600,000	Fastighets AB Balder	BNP Paribas	38,852	0.01
9,880	Fathom Digital Manufacturing Corporation	Goldman Sachs International	0	0.00
961,368	FedEx Corp	Goldman Sachs International	0	0.00
1,904	Fidelity National Information Services Inc	JPMorgan Chase Bank	45	0.00
(51,125)	Fidelity National Information Services Inc	Morgan Stanley	9,106	0.00
199,977	Fincombank SpA	Goldman Sachs International	9,485	0.00
(136,141)	First Citizens BancShares Inc Class A	Morgan Stanley	150	0.00
(86,466)	First Industrial Realty Trust Inc	Morgan Stanley	3,112	0.00
78,248	First Solar Inc	Morgan Stanley	7,543	0.00
(300)	First Solar Inc	Goldman Sachs International	9,531	0.00
(8,309,520)	FirstRand Ltd	Goldman Sachs International	45,457	0.01
(3,406,236)	FirstRand Ltd	JPMorgan Chase Bank	3,810	0.00
50,521	Fiserv Inc	JPMorgan Chase Bank	1,224	0.00
135,481	Fiserv Inc	Goldman Sachs International	3,429	0.00
57,630	Five Below Inc	Morgan Stanley	13,578	0.00
45,260	Fiverr International Ltd	Goldman Sachs International	983	0.00
(137,892)	Flex Ltd	Morgan Stanley	41,595	0.01
21,672	Flight Centre Travel Group	JPMorgan Chase Bank	280	0.00
78,422	Flight Centre Travel Group	Goldman Sachs International	1,451	0.00
418,322	Floor & Decor Holdings Inc Class A	Morgan Stanley	43,971	0.01
(766,240)	Fluor Corp	Nomura	0	0.00
200	FMC Corp	Goldman Sachs International	44	0.00
(124,838)	Ford Motor Co	Morgan Stanley	2,333	0.00
21,711	Fortinet Inc	Morgan Stanley	374	0.00
110,549	Fortrea Holdings Inc	Goldman Sachs International	8,513	0.00
1,200	Fox Corp Class A	Goldman Sachs International	82	0.00
(25)	Franklin BSP Realty Trust Inc	Goldman Sachs International	5	0.00
76,401	Franklin Resources Inc	Morgan Stanley	2,039	0.00
453,518	Freeport-McMoRan Inc	Goldman Sachs International	63	0.00
(631,258)	Freshpet Inc	JPMorgan Chase Bank	74,117	0.01
(795,342)	Freshpet Inc	Goldman Sachs International	232,548	0.03
(27,607)	Fulcrum Therapeutics Inc	JPMorgan Chase Bank	16,027	0.00
(37,674)	Fulcrum Therapeutics Inc	Goldman Sachs International	6,188	0.00
(483,224)	Gap Inc	JPMorgan Chase Bank	47,458	0.01

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
930	Gartner Inc	JPMorgan Chase Bank	34	0.00
57,930	Gartner Inc	Goldman Sachs International	1,922	0.00
77,767	GE HealthCare Technologies Inc	Morgan Stanley	847	0.00
900	GE HealthCare Technologies Inc	Goldman Sachs International	6	0.00
(400)	GE Vernova Inc	Goldman Sachs International	1,111	0.00
77,512	General Mills Inc	Morgan Stanley	870	0.00
765,082	General Mills Inc	JPMorgan Chase Bank	15,036	0.00
162,141	General Mills Inc	Goldman Sachs International	5,122	0.00
486,801	Genmab A/S	JPMorgan Chase Bank	1,031	0.00
4,264,087	Genmab A/S	Goldman Sachs International	85,290	0.01
(87,521)	Genpact Ltd	Morgan Stanley	435	0.00
46,643	Gentex Corp	Morgan Stanley	2,714	0.00
200	Genuine Parts Co	Goldman Sachs International	114	0.00
318,564	Gilead Sciences Inc	JPMorgan Chase Bank	5,192	0.00
(1,000)	Gilead Sciences Inc	Goldman Sachs International	852	0.00
48,765	Gitlab Inc Class A	Morgan Stanley	4,527	0.00
57,559	Glencore Plc	JPMorgan Chase Bank	4,124	0.00
(37,985)	Global Payments Inc	Morgan Stanley	869	0.00
(48,923)	Global-e Online Ltd	JPMorgan Chase Bank	7,932	0.00
(66,011)	Global-e Online Ltd	Goldman Sachs International	9,361	0.00
67,786	GlobalFoundries Inc	Morgan Stanley	5,539	0.00
44,767	Globant SA	Morgan Stanley	629	0.00
(157,436)	GoDaddy Inc Class A	Goldman Sachs International	23,466	0.00
(83,266)	GoDaddy Inc Class A	JPMorgan Chase Bank	4,815	0.00
(103,428)	Goldman Sachs Group Inc	Morgan Stanley	32,871	0.01
(766)	GRAIL Inc	Goldman Sachs International	2,218	0.00
(81,699)	Grand Canyon Education Inc	Morgan Stanley	11,231	0.00
44,586	Graphic Packaging Holding Co	Morgan Stanley	1,401	0.00
47,975	Grocery Outlet Holding Corp	Morgan Stanley	5,038	0.00
(843,843)	Group 1 Automotive Inc	Morgan Stanley	89,143	0.01
64,931	GSK Plc	JPMorgan Chase Bank	806	0.00
264,769	GSK Plc	Goldman Sachs International	19,193	0.00
(50,887)	Guidewire Software Inc	Goldman Sachs International	6,059	0.00
47,703	GXO Logistics Inc	Morgan Stanley	2,658	0.00
(72,699)	H&R Block Inc	Morgan Stanley	16,781	0.00
352,402	Hain Celestial Group Inc	Goldman Sachs International	69,372	0.01
144,606	Hain Celestial Group Inc	JPMorgan Chase Bank	26,051	0.00
148,963	Haleon Plc	JPMorgan Chase Bank	2,234	0.00
447,110	Haleon Plc	Goldman Sachs International	15,933	0.00
847,524	Halliburton Co	Goldman Sachs International	73,064	0.01
66,335	Halliburton Co	JPMorgan Chase Bank	8,118	0.00



## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
368,894	Harley-Davidson Inc	Morgan Stanley	19,415	0.00
12	Haynes International Inc	Goldman Sachs International	5	0.00
285,347	HCA Healthcare Inc	Goldman Sachs International	15,031	0.00
78,536	HCA Healthcare Inc	Morgan Stanley	4,551	0.00
26	Healthcare Services Group Inc	Goldman Sachs International	7	0.00
(4,200)	Healthpeak Properties Inc	Goldman Sachs International	52	0.00
(7)	Heidrick & Struggles International Inc	Goldman Sachs International	16	0.00
457,275	Helen of Troy Ltd	Goldman Sachs International	36,923	0.01
81,793	Helen of Troy Ltd	JPMorgan Chase Bank	6,750	0.00
337,756	Helmerich & Payne	Goldman Sachs International	21,496	0.00
80,326	Henry Schein Inc	Morgan Stanley	2,650	0.00
30,737	Henry Schein Inc	Goldman Sachs International	1,143	0.00
1,688,989	Herbalife Nutrition Ltd	Nomura	0	0.00
81,612	Hershey Co	Morgan Stanley	2,995	0.00
1,000	Hess Corp	Goldman Sachs International	2,758	0.00
(321,839)	HF Sinclair Corp	Goldman Sachs International	0	0.00
(85,859)	Highwoods Properties Inc	Morgan Stanley	3,875	0.00
296,261	Hilton Worldwide Holdings Inc	Goldman Sachs International	0	0.00
19	HNI Corp	Goldman Sachs International	6	0.00
(133,493)	Hologic Inc	Morgan Stanley	1,067	0.00
600	Hologic Inc	Goldman Sachs International	725	0.00
(121,816)	Home Depot Inc	Morgan Stanley	13,764	0.00
488,195	Home Reit Plc	Bank of America Merrill Lynch	617	0.00
(62,158)	Hon Hai Precision Industry Co Ltd	Goldman Sachs International	4,849	0.00
318,465	Hormel Foods Corp	Goldman Sachs International	9,165	0.00
(127,203)	Host Hotels & Resorts Inc	Morgan Stanley	1,200	0.00
(53,156)	Howard Hughes Holdings Inc	Morgan Stanley	389	0.00
244,094	HP Inc	Goldman Sachs International	0	0.00
136,415	Ideaya Biosciences Inc	Goldman Sachs International	6,933	0.00
(123,174)	IDEXX Laboratories Inc	Morgan Stanley	10,045	0.00
1,448,079	Illinois Tool Works Inc	JPMorgan Chase Bank	79,983	0.01
496,851	Illinois Tool Works Inc	Goldman Sachs International	8,178	0.00
164,804	Immunocore Holdings Plc	Goldman Sachs International	30,382	0.01
(866,069)	Imperial Oil Ltd	JPMorgan Chase Bank	34,716	0.01
(35,388)	Incyte Corp	Morgan Stanley	2,888	0.00
(1,200)	Incyte Corp	Goldman Sachs International	1,317	0.00
48,084	Informatica Inc Class A	Morgan Stanley	4,669	0.00
(158,953)	ING Groep NV	JPMorgan Chase Bank	3,778	0.00
(70,885)	Ingredion Inc	Goldman Sachs International	9,956	0.00
(89,173)	Ingredion Inc	Morgan Stanley	81	0.00
(18,485)	Ingredion Inc	JPMorgan Chase Bank	3,005	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(52,795)	Insmed Inc	JPMorgan Chase Bank	9,377	0.00
(418,616)	Insmed Inc	Goldman Sachs International	400,906	0.05
55,446	Inspire Medical Systems Inc	Morgan Stanley	8,159	0.00
5	Insteel Industries Inc	Goldman Sachs International	0	0.00
(986,330)	Insulet Corp	Nomura	0	0.00
(458,962)	Insulet Corp	Goldman Sachs International	33,199	0.00
(130,044)	Intel Corp	Morgan Stanley	2,963	0.00
(1,200)	Intel Corp	Goldman Sachs International	71	0.00
83,224	Intellia Therapeutics Inc	Goldman Sachs International	10,126	0.00
57,159	Intellia Therapeutics Inc	JPMorgan Chase Bank	3,901	0.00
100,172	Inter Parfums Inc	Goldman Sachs International	2,856	0.00
38,618	Inter Parfums Inc	JPMorgan Chase Bank	1,348	0.00
(541,268)	Intercontinental Exchange Inc	JPMorgan Chase Bank	12,076	0.00
(283,327)	Intercontinental Exchange Inc	Goldman Sachs International	4,511	0.00
4,928,678	InterDigital Inc	Nomura	1,312	0.00
300	International Business Machines Corp	Goldman Sachs International	223	0.00
(787,918)	International Flavors & Fragrances Inc	Goldman Sachs International	97,952	0.01
(479,078)	International Flavors & Fragrances Inc	JPMorgan Chase Bank	34,555	0.01
79,489	International Paper Co	Morgan Stanley	1,596	0.00
(700)	International Paper Co	Goldman Sachs International	2,016	0.00
8,750,000	Intesa Sanpaolo SpA	Société Générale	46,059	0.01
(26,085)	Intra-Cellular Therapies Inc	JPMorgan Chase Bank	1,586	0.00
(355,115)	Intuit Inc	Goldman Sachs International	39,386	0.00
(410,149)	Intuit Inc	JPMorgan Chase Bank	41,980	0.01
(337,334)	Intuitive Surgical Inc	Goldman Sachs International	12,836	0.00
44,893	Invesco Ltd	Morgan Stanley	2,692	0.00
(12,929)	Invitation Homes Inc	Morgan Stanley	748	0.00
700	Invitation Homes Inc	Goldman Sachs International	137	0.00
(44,504)	IPG Photonics Corp	Morgan Stanley	693	0.00
27,807	Ipsen	JPMorgan Chase Bank	429	0.00
(100)	IQVIA Holdings Inc	Goldman Sachs International	477	0.00
300	Iron Mountain Inc	Goldman Sachs International	150	0.00
18,835	Ironwood Pharmaceuticals Inc	Goldman Sachs International	7,219	0.00
349,455	Itau Unibanco Holding SA	Goldman Sachs International	710	0.00
(89,373)	ITT Inc	Morgan Stanley	1,250	0.00
99,918	Jabil Inc	Morgan Stanley	2,907	0.00
(1,100)	Jabil Inc	Goldman Sachs International	1,197	0.00
(77,942)	Janus Henderson Group Plc	Morgan Stanley	9,459	0.00
78,933	Jazz Pharmaceuticals Plc	Goldman Sachs International	6,296	0.00
86,787	JB Hunt Transport Services Inc	Morgan Stanley	6,969	0.00
338,262	Johnson & Johnson	JPMorgan Chase Bank	11,362	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
136,157	Johnson & Johnson	Goldman Sachs International	3,772	0.00
290,178	Johnson & Johnson	Morgan Stanley	13,067	0.00
(80,583)	Jones Lang LaSalle Inc	Morgan Stanley	10,321	0.00
381,526	KBC Group NV	Goldman Sachs International	2,657	0.00
(13)	Kelly Services Inc Class A	Goldman Sachs International	9	0.00
101,001	Kenvue Inc	JPMorgan Chase Bank	2,800	0.00
491,407	Kenvue Inc	Goldman Sachs International	18,270	0.00
(432,336)	Keurig Dr Pepper Inc	Goldman Sachs International	19,644	0.00
(947,291)	KGHM Polska Miedz SA	Goldman Sachs International	60,741	0.01
(87,055)	Kilroy Realty Corp	Morgan Stanley	377	0.00
(117,313)	Kimberly-Clark Corp	Morgan Stanley	15,908	0.00
(1,486,990)	Kimberly-Clark Corp	Goldman Sachs International	103,432	0.01
2,000	Kimco Realty Corp	Goldman Sachs International	52	0.00
45,288	Kinsale Capital Group Inc	Morgan Stanley	328	0.00
(300)	KKR & Co Inc	Goldman Sachs International	181	0.00
77,908	KKR & Co Inc	Morgan Stanley	562	0.00
82,505	Knight-Swift Transportation Holdings Inc	Morgan Stanley	3,353	0.00
43,143	Kohls Corp	Morgan Stanley	483	0.00
481,820	Koninklijke Ahold Delhaize NV	Goldman Sachs International	17,460	0.00
(142,620)	Kosmos Energy Ltd	Nomura	0	0.00
(93,078)	Kraft Heinz Co	Goldman Sachs International	29,897	0.01
193,537	Kraft Heinz Co	JPMorgan Chase Bank	4,469	0.00
475,993	Kraft Heinz Co	Morgan Stanley	34,355	0.01
265,685	Kroger Co	Goldman Sachs International	4,839	0.00
392,811	Kroger Co	Morgan Stanley	3,034	0.00
(2,821)	L&F Co Ltd	Goldman Sachs International	0	0.00
(122,959)	Lam Research Corp	Morgan Stanley	12,150	0.00
69,414	Lamb Weston Holdings Inc	JPMorgan Chase Bank	956	0.00
868,421	Lamb Weston Holdings Inc	Goldman Sachs International	114,387	0.01
(87,088)	Landstar System Inc	Morgan Stanley	1,349	0.00
(8,850)	Las Vegas Sands Corp	Morgan Stanley	60	0.00
(549,295)	Lear Corp	Goldman Sachs International	0	0.00
(45,013)	Legal & General Group Plc	Goldman Sachs International	680	0.00
22,811	Legend Biotech Corp	JPMorgan Chase Bank	4,370	0.00
31,859	Legend Biotech Corp	Goldman Sachs International	8,310	0.00
(700)	Leidos Holdings Inc	Goldman Sachs International	285	0.00
100	Lennar Corp Class A	Goldman Sachs International	94	0.00
(124,719)	Lennox International Inc	Morgan Stanley	8,776	0.00
(43,399)	Liberty Broadband Corp Class C	Morgan Stanley	1,971	0.00
537,189	Liberty Energy Inc	Goldman Sachs International	159	0.00
52,598	Liberty Media Corp	Morgan Stanley	8,226	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

**Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)**

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(19,980)	Liberty Media Corp Class C	Morgan Stanley	11,543	0.00
24	Ligand Pharmaceuticals Inc	Goldman Sachs International	97	0.00
45,666	Lithia Motors Inc	Morgan Stanley	153	0.00
7,515,835	Live Nation Entertainment Inc	Société Générale	0	0.00
(133,807)	Live Nation Entertainment Inc	Morgan Stanley	4,654	0.00
600	LKQ Corp	Goldman Sachs International	14	0.00
78,793	Loews Corp	Morgan Stanley	1,513	0.00
334,734	L'Oreal SA	Morgan Stanley	22,146	0.00
11,151	Lowe's Cos Inc	Goldman Sachs International	3,155	0.00
(27,628)	Lumentum Holdings Inc	Morgan Stanley	3,822	0.00
(106,493)	LyondellBasell Industries NV Class A	Goldman Sachs International	0	0.00
(52,871)	Madison Square Garden Entertainment Corp	Goldman Sachs International	928	0.00
(379,726)	Madrigal Pharmaceuticals Inc	Goldman Sachs International	79,771	0.01
(60,395)	Madrigal Pharmaceuticals Inc	JPMorgan Chase Bank	10,791	0.00
642,668	Magna International Inc	Goldman Sachs International	55,377	0.01
(109,890)	Manhattan Associates Inc	Morgan Stanley	22,286	0.00
(323,635)	ManpowerGroup Inc	Goldman Sachs International	0	0.00
44,125	Maplebear Inc	Morgan Stanley	156	0.00
298,504	Marathon Oil Corp	Goldman Sachs International	0	0.00
45,352	Maravai LifeSciences Holdings Inc Class A	Morgan Stanley	6,611	0.00
(10)	MarineMax Inc	Goldman Sachs International	17	0.00
81,742	MarketAxess Holdings Inc	Morgan Stanley	3,127	0.00
(325,068)	Marks & Spencer Group Plc	Goldman Sachs International	37,656	0.01
(6,932)	Marriott Vacations Worldwide Corp	Morgan Stanley	405	0.00
78,296	Marsh & McLennan Cos Inc	Morgan Stanley	70	0.00
(200)	Marsh & McLennan Cos Inc	Goldman Sachs International	370	0.00
(356,387)	Martin Marietta Materials Inc	Goldman Sachs International	0	0.00
12,480	Marvell Technology Inc	Morgan Stanley	78	0.00
47,048	Marvell Technology Inc	Goldman Sachs International	1,711	0.00
(115,472)	Masco Corp	Morgan Stanley	19,283	0.00
(215,678)	Mastercard Inc Class A	Goldman Sachs International	0	0.00
(90,367)	Mastercard Inc Class A	Morgan Stanley	10,871	0.00
(246,765)	Matador Resources Co	Goldman Sachs International	0	0.00
(2,300)	Match Group Inc	Goldman Sachs International	200	0.00
1,200	McCormick & Co Inc	Goldman Sachs International	460	0.00
(67,525)	MDU Resources Group Inc	Morgan Stanley	19,019	0.00
172,947	Mediobanca SpA	Goldman Sachs International	2,063	0.00
(58,359)	Medpace Holdings Inc	Morgan Stanley	30,384	0.01
148,475	Medtronic Plc	Goldman Sachs International	6,035	0.00
73,827	Medtronic Plc	JPMorgan Chase Bank	3,344	0.00
(102,913)	Merck & Co Inc	JPMorgan Chase Bank	4,905	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(528,226)	Merck & Co Inc	Goldman Sachs International	10,252	0.00
456,736	Merck KGaA	JPMorgan Chase Bank	13,161	0.00
(327,076)	Merus NV	Goldman Sachs International	236,010	0.03
(78,590)	Merus NV	JPMorgan Chase Bank	5,000	0.00
123,148	Meta Platforms Inc Class A	Goldman Sachs International	6,904	0.00
(368,184)	Meta Platforms Inc Class A	Morgan Stanley	93,772	0.01
(166,648)	Meta Platforms Inc Class A	JPMorgan Chase Bank	3,440	0.00
79,795	MetLife Inc	Morgan Stanley	2,855	0.00
31,297	MetLife Inc	Goldman Sachs International	355	0.00
(70,171)	Mgic Investment Corp	Morgan Stanley	16,714	0.00
1,800	MGM Resorts International	Goldman Sachs International	626	0.00
(81,767)	Micron Technology Inc	Goldman Sachs International	13,749	0.00
(75,358)	Micron Technology Inc	Morgan Stanley	17,187	0.00
(446,058)	Microsoft Corp	Morgan Stanley	55,636	0.01
(13,255)	Middleby Corp	Nomura	0	0.00
310,059	Moderna Inc	Goldman Sachs International	37,383	0.01
163,237	Moderna Inc	JPMorgan Chase Bank	12,164	0.00
12,796,757	MOL Hungarian Oil & Gas Plc	Morgan Stanley	734	0.00
473,504	Molina Healthcare Inc	Goldman Sachs International	33,795	0.01
531,632	Molson Coors Beverage Co Class B	Morgan Stanley	90,487	0.01
(90,598)	Monday.com Ltd	JPMorgan Chase Bank	9,142	0.00
640,009	Mondelez International Inc Class A	Morgan Stanley	42,070	0.01
(124,781)	Monolithic Power Systems Inc	Morgan Stanley	11,451	0.00
77,090	Monster Beverage Corp	Morgan Stanley	973	0.00
10,600	Monster Beverage Corp	Goldman Sachs International	176	0.00
(121,447)	Moody's Corp	Morgan Stanley	13,771	0.00
190,071	Morgan Stanley	Goldman Sachs International	0	0.00
(19,474)	Morphic Holding Inc	Goldman Sachs International	7,743	0.00
(165,042)	Morphic Holding Inc	JPMorgan Chase Bank	74,518	0.01
(21,802)	Morphic Holding Inc	Morgan Stanley	124	0.00
(101,908)	Motorola Solutions Inc	Morgan Stanley	32,859	0.01
(1,542,926)	MPLX LP	JPMorgan Chase Bank	265,199	0.03
(60,323)	MPLX LP	Goldman Sachs International	3,102	0.00
(535,377)	Mr Price Group Ltd	JPMorgan Chase Bank	12,321	0.00
(7,513,952)	Mr Price Group Ltd	Goldman Sachs International	26,848	0.00
(89,082)	MSA Safety Inc	Morgan Stanley	529	0.00
(367,230)	Murphy Oil Corp	Goldman Sachs International	0	0.00
900	Nasdaq Inc	Goldman Sachs International	85	0.00
(2,910,471)	Naspers Ltd	JPMorgan Chase Bank	1,022	0.00
(4,535,952)	Naspers Ltd	Goldman Sachs International	16,076	0.00
(116,182)	Naspers Ltd	Morgan Stanley	680	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
44,562	Natera Inc	Morgan Stanley	1,002	0.00
(155,665)	National Bank of Greece SA	Morgan Stanley	11,485	0.00
22,640	National Beverage Corp	Goldman Sachs International	32	0.00
(82,553)	National Fuel Gas Co	Morgan Stanley	5,051	0.00
1,950,000	NCL Corp Ltd	Nomura	3,871	0.00
43,523	NCR Atleos Corp	Morgan Stanley	70	0.00
48,962	NCR Corp	Morgan Stanley	7,477	0.00
1,223,361	Nestle SA	Goldman Sachs International	38,935	0.00
67,848	Nestle SA	JPMorgan Chase Bank	2,825	0.00
(11,246)	NetApp Inc	Morgan Stanley	4,601	0.00
(183,464)	Netflix Inc	Morgan Stanley	45,655	0.00
1,369,324	Netflix Inc	Goldman Sachs International	0	0.00
1,429,158	Neurocrine Biosciences Inc	Goldman Sachs International	0	0.00
(38,774)	Neurocrine Biosciences Inc	Morgan Stanley	6,600	0.00
182,275	Newell Brands Inc	JPMorgan Chase Bank	43,351	0.01
300,707	Newell Brands Inc	Goldman Sachs International	67,152	0.01
(1,200)	Newmont Corp	Goldman Sachs International	115	0.00
(201,398)	News Corp Class A	JPMorgan Chase Bank	2,952	0.00
(125,147)	News Corp Class A	Goldman Sachs International	2,681	0.00
(1,900)	News Corp Class B	Goldman Sachs International	211	0.00
1,325,696	NextEra Energy Inc	Goldman Sachs International	6,287	0.00
80,839	NextEra Energy Inc	Morgan Stanley	6,282	0.00
225,150	NIO Inc	Nomura	0	0.00
75,931	NiSource Inc	Morgan Stanley	677	0.00
(138,709)	NN Group NV	Goldman Sachs International	2,658	0.00
2,162,763	Nordea Bank Abp	Goldman Sachs International	1,826	0.00
85,333	Nordson Corp	Morgan Stanley	6,351	0.00
(600)	Norfolk Southern Corp	Goldman Sachs International	45	0.00
1,024,793	Norwegian Cruise Line Holdings Ltd	Nomura	0	0.00
(86,613)	Norwegian Cruise Line Holdings Ltd	Morgan Stanley	184	0.00
(11,294,954)	Novo Nordisk A/S	Goldman Sachs International	291,578	0.03
42,453	Novocure Ltd	Morgan Stanley	1,177	0.00
399,134	NRG Energy Inc	Goldman Sachs International	0	0.00
(56,745)	NU Holdings Ltd Class A	Morgan Stanley	26,402	0.00
(129,926)	NU Holdings Ltd Class A	Goldman Sachs International	13,729	0.00
(61,882)	NU Holdings Ltd Class A	JPMorgan Chase Bank	6,973	0.00
103,952	Nu Skin Enterprises Inc Class A	JPMorgan Chase Bank	20,267	0.00
183,223	Nu Skin Enterprises Inc Class A	Goldman Sachs International	39,379	0.01
442,180	Nucor Corp	Goldman Sachs International	0	0.00
(68,225)	NVIDIA Corp	JPMorgan Chase Bank	2,358	0.00
(296,269)	NVIDIA Corp	Morgan Stanley	157,005	0.02

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
193	Oatly Group AB	Morgan Stanley	857	0.00
2,324	Oatly Group AB	Goldman Sachs International	3,416	0.00
3,154	Oatly Group AB	JPMorgan Chase Bank	6,069	0.00
12,604	Olaplex Holdings Inc	JPMorgan Chase Bank	5,010	0.00
62,907	Olaplex Holdings Inc	Goldman Sachs International	36,481	0.01
(27,728)	Olaplex Holdings Inc	Morgan Stanley	3,227	0.00
4,700	Old Dominion Freight Line Inc	Goldman Sachs International	4,882	0.00
(59,166)	Olema Pharmaceuticals Inc	JPMorgan Chase Bank	7,286	0.00
161,647	ON Semiconductor Corp	Nomura	0	0.00
71,494	ON Semiconductor Corp	Morgan Stanley	6,444	0.00
1,869,968	ONEOK Inc	Goldman Sachs International	0	0.00
(140,205)	Oracle Corp	Morgan Stanley	37,990	0.01
(40,538)	Oracle Corp	Goldman Sachs International	5,448	0.00
4,904,213	Ormat Technologies Inc	Nomura	7,850	0.00
114,952	Oscar Health Inc Class A	Goldman Sachs International	2,498	0.00
78,682	Otis Worldwide Corp	Morgan Stanley	473	0.00
(212,958,263)	OTP Bank Nyrt	Goldman Sachs International	56,166	0.01
(26,388,103)	OTP Bank Nyrt	JPMorgan Chase Bank	5,087	0.00
(16,648,053)	OTP Bank Nyrt	Morgan Stanley	492	0.00
(107,319)	Owens Corning	Morgan Stanley	27,920	0.01
79,330	PACCAR Inc	Morgan Stanley	1,856	0.00
37,045	Pacira BioSciences Inc	JPMorgan Chase Bank	572	0.00
212,493	Pacira BioSciences Inc	Goldman Sachs International	30,461	0.00
1,296	Pacira BioSciences Inc	Morgan Stanley	136	0.00
(21,873)	Palo Alto Networks Inc	Morgan Stanley	5,506	0.00
(89,481)	Palo Alto Networks Inc	Goldman Sachs International	7,832	0.00
(538,688)	Parker-Hannifin Corp	Morgan Stanley	3,478	0.00
34	Pathward Financial Inc	Goldman Sachs International	35	0.00
37,650	Patterson Cos Inc	Morgan Stanley	6,485	0.00
162,640	Patterson Cos Inc	Goldman Sachs International	10,210	0.00
145,026	Paychex Inc	Goldman Sachs International	5,247	0.00
131,759	Paychex Inc	JPMorgan Chase Bank	4,794	0.00
80,085	Paycom Software Inc	Goldman Sachs International	13,468	0.00
58,732	Paycor HCM Inc	Morgan Stanley	17,022	0.00
59,498	PayPal Holdings Inc	Morgan Stanley	4,521	0.00
5,970,582	Peabody Energy Corp	Nomura	0	0.00
(68,480)	Pegasystems Inc	Morgan Stanley	21,232	0.00
47,516	Penske Automotive Group Inc	Morgan Stanley	2,370	0.00
2,375,258	Pepkor Holdings Ltd	Goldman Sachs International	2,438	0.00
2,844,758	Pepkor Holdings Ltd	JPMorgan Chase Bank	2,816	0.00
675,588	PepsiCo Inc	Goldman Sachs International	30,851	0.01

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
432,335	PepsiCo Inc	JPMorgan Chase Bank	12,838	0.00
384,640	PepsiCo Inc	Morgan Stanley	15,797	0.00
119,940	Perrigo Co Plc	Goldman Sachs International	7,424	0.00
(247,915)	Petco Health & Wellness Co Inc	Morgan Stanley	16,174	0.00
(61,739)	Pfizer Inc	Goldman Sachs International	882	0.00
75,462	PG&E Corp	Morgan Stanley	1,541	0.00
59,132	PG&E Corp	Goldman Sachs International	60	0.00
(74,218)	Phinia Inc	Morgan Stanley	14,892	0.00
600	Pinnacle West Capital Corp	Goldman Sachs International	146	0.00
(30,593)	Pinterest Inc Class A	JPMorgan Chase Bank	805	0.00
(58,794)	Pinterest Inc Class A	Goldman Sachs International	7,749	0.00
427,443	Polaris Inc	Morgan Stanley	48,856	0.01
200	Pool Corp	Goldman Sachs International	16	0.00
(958,684)	Porto Seguro SA	Goldman Sachs International	1,027	0.00
323,877	POSCO Holdings Inc	Goldman Sachs International	2,382	0.00
(354,356)	Post Holdings Inc	JPMorgan Chase Bank	38,478	0.01
(657,639)	Post Holdings Inc	Goldman Sachs International	17,233	0.00
145,389	Poste Italiane SpA	Goldman Sachs International	7,838	0.00
(603,481)	Powszechna Kasa Oszczednosci Bank Polski SA	JPMorgan Chase Bank	4,061	0.00
(2,455,818)	Powszechna Kasa Oszczednosci Bank Polski SA	Goldman Sachs International	50,866	0.01
(64,761)	Powszechny Zaklad Ubezpieczen SA	Goldman Sachs International	1,203	0.00
(971,247)	Powszechny Zaklad Ubezpieczen SA	JPMorgan Chase Bank	61,525	0.01
(900)	PPG Industries Inc	Goldman Sachs International	447	0.00
77,757	PPL Corp	Morgan Stanley	1,911	0.00
(20)	PRA Group Inc	Goldman Sachs International	16	0.00
(226,136)	Prestige Consumer Healthcare Inc	JPMorgan Chase Bank	9,711	0.00
(299,157)	Prestige Consumer Healthcare Inc	Goldman Sachs International	14,581	0.00
19,922	Procter & Gamble Co	JPMorgan Chase Bank	88	0.00
2	Progyny Inc	Goldman Sachs International	5	0.00
(65,649)	Prosus NV	Morgan Stanley	16,234	0.00
(209,072)	Prosus NV	Goldman Sachs International	16,554	0.00
(30,512)	Prosus NV	JPMorgan Chase Bank	363	0.00
(42,090)	Protagonist Therapeutics Inc	JPMorgan Chase Bank	8,419	0.00
(25,746)	Protagonist Therapeutics Inc	Morgan Stanley	10,427	0.00
252,481	Prudential Financial Inc	Goldman Sachs International	0	0.00
700	Public Service Enterprise Group Inc	Goldman Sachs International	228	0.00
(200)	PulteGroup Inc	Goldman Sachs International	862	0.00
(47,188)	Qorvo Inc	Morgan Stanley	4,580	0.00
(100,986)	QUALCOMM Inc	Morgan Stanley	36,551	0.01
(1)	Quanex Building Products Corp	Goldman Sachs International	0	0.00
43,034	QuantumScape Corp	Morgan Stanley	5,975	0.00



## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
49,507	QuidelOrtho Corp	Morgan Stanley	9,136	0.00
(192,292)	RadNet Inc	Goldman Sachs International	18,132	0.00
44,195	Range Resources Corp	Morgan Stanley	150	0.00
748,320	Range Resources Corp	Goldman Sachs International	0	0.00
889,602	Range Resources Corp	JPMorgan Chase Bank	11,292	0.00
(24)	Ready Capital Corp	Goldman Sachs International	10	0.00
800	Realty Income Corp	Goldman Sachs International	96	0.00
81,062	Realty Income Corp	Morgan Stanley	2,606	0.00
(93,462)	Reckitt Benckiser Group Plc	Goldman Sachs International	734	0.00
(143,044)	Regeneron Pharmaceuticals Inc	Morgan Stanley	23,911	0.00
(27,970)	Regeneron Pharmaceuticals Inc	Goldman Sachs International	4,547	0.00
300	Regions Financial Corp	Goldman Sachs International	215	0.00
(89,476)	Reinsurance Group of America Class A	Morgan Stanley	402	0.00
(320,175)	Reliance Inc	Goldman Sachs International	0	0.00
2,008,500	Remgro Ltd	Goldman Sachs International	12,117	0.00
377,601	Remgro Ltd	Morgan Stanley	156	0.00
2,499,691	Remgro Ltd	JPMorgan Chase Bank	2,244	0.00
49,460	Remitly Global Inc	JPMorgan Chase Bank	15,544	0.00
42,760	Remitly Global Inc	Goldman Sachs International	11,779	0.00
88,024	Repligen Corp	Morgan Stanley	6,485	0.00
20,659	Repligen Corp	Goldman Sachs International	3,401	0.00
32,326	ResMed Inc	Goldman Sachs International	906	0.00
(179,585)	REVOLUTION Medicines Inc	JPMorgan Chase Bank	182,257	0.02
(41,902)	REVOLUTION Medicines Inc	Morgan Stanley	11,297	0.00
79,441	Revvity Inc	Morgan Stanley	1,753	0.00
45,491	Rexford Industrial Realty Inc	Morgan Stanley	1,029	0.00
125,147	Reynolds Consumer Products Inc	Goldman Sachs International	1,362	0.00
2,100,000	Rheinmetall AG	Bank of America Merrill Lynch	12,658	0.00
47,668	Rhythm Pharmaceuticals Inc	JPMorgan Chase Bank	5,885	0.00
12,716	Rhythm Pharmaceuticals Inc	Goldman Sachs International	177	0.00
74,080	Rightmove Plc	JPMorgan Chase Bank	1,437	0.00
123,874	Rightmove Plc	Goldman Sachs International	6,093	0.00
101,971	Rio Tinto Plc	JPMorgan Chase Bank	3,797	0.00
(38,007)	Robinhood Markets Inc Class A	Goldman Sachs International	4,327	0.00
(35,038)	Robinhood Markets Inc Class A	JPMorgan Chase Bank	1,369	0.00
51,108	Roche Holding AG	JPMorgan Chase Bank	2,523	0.00
(212,598)	Roche Holding AG	Goldman Sachs International	1,513	0.00
42,267	Roivant Sciences Ltd	Morgan Stanley	1,183	0.00
(130,838)	Roku Inc	Morgan Stanley	5,526	0.00
(78,250)	Rollins Inc	Morgan Stanley	5,143	0.00
(2,200)	Rollins Inc	Goldman Sachs International	103	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
439,166	Ross Stores Inc	Goldman Sachs International	0	0.00
162,946	Royalty Pharma Plc Class A	Goldman Sachs International	31,783	0.01
(85,563)	Ryan Specialty Holdings Inc	Morgan Stanley	1,624	0.00
40,428	Ryder System Inc	Goldman Sachs International	0	0.00
(88,830)	Ryder System Inc	Morgan Stanley	1,609	0.00
(654,482)	Saia Inc	Goldman Sachs International	48,677	0.01
(32,988)	Saipem SpA	Société Générale	61	0.00
107,954	Salesforce Inc	Goldman Sachs International	8,332	0.00
(180,883)	Salesforce Inc	Morgan Stanley	3,509	0.00
95,017	Sally Beauty Holdings Inc	Goldman Sachs International	3,876	0.00
84,183	Sally Beauty Holdings Inc	JPMorgan Chase Bank	184	0.00
(30,432)	Samsara Inc Class A	JPMorgan Chase Bank	3,249	0.00
(1,111,943)	Sanlam Ltd	Morgan Stanley	6,941	0.00
(2,345,699)	Sanlam Ltd	Goldman Sachs International	9,578	0.00
(2,769,104)	Sanlam Ltd	JPMorgan Chase Bank	38,466	0.01
(118,536)	Santander Bank Polska SA	JPMorgan Chase Bank	922	0.00
(532,219)	Santander Bank Polska SA	Goldman Sachs International	23,937	0.00
(682,082)	Sarepta Therapeutics Inc	Goldman Sachs International	84,078	0.01
13,068	SBA Communications Corp	JPMorgan Chase Bank	568	0.00
78,507	SBA Communications Corp	Goldman Sachs International	1,626	0.00
(134,118)	SBA Communications Corp	Morgan Stanley	1,030	0.00
46,043	Schneider National Inc Class B	Morgan Stanley	2,155	0.00
34,812	Schrodinger Inc	Goldman Sachs International	7,705	0.00
11,048	Schrodinger Inc	JPMorgan Chase Bank	1,823	0.00
6,800,000	Seagate HDD Cayman	Nomura	1,686,302	0.19
7,637,115	Seagate Technology Holdings Plc	Nomura	0	0.00
(63,965)	Sealed Air Corp	Morgan Stanley	6,250	0.00
(111,840)	SEI Investments Co	Goldman Sachs International	0	0.00
318,113	Semtech Corp	Nomura	0	0.00
(80,061)	Sensata Technologies Holding	Morgan Stanley	8,731	0.00
44,515	SentinelOne Inc Class A	Morgan Stanley	1,207	0.00
5	Service Properties Trust	Goldman Sachs International	0	0.00
(101,365)	ServiceNow Inc	Morgan Stanley	34,556	0.01
1,806,652	ServiceNow Inc	Goldman Sachs International	23,967	0.00
(233,836)	ServiceNow Inc	JPMorgan Chase Bank	29,364	0.01
(721,658)	Sharkninja Inc	Goldman Sachs International	166,288	0.02
(303,223)	Sharkninja Inc	JPMorgan Chase Bank	33,270	0.01
(103,679)	Shell Plc	JPMorgan Chase Bank	4,016	0.00
(1,380,504)	Shell Plc	Goldman Sachs International	40,320	0.01
(150,121)	Shell Plc	Morgan Stanley	19,003	0.00
(119,551)	Sherwin-Williams Co	Morgan Stanley	15,482	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(15,155,155)	Shift4 Payments Inc Class A	Nomura	0	0.00
(20,161)	Shopify Inc Class A	JPMorgan Chase Bank	785	0.00
(69,998)	Shopify Inc Class A	Goldman Sachs International	1,948	0.00
2,724,159	Shoprite Holdings Ltd	JPMorgan Chase Bank	3,591	0.00
74,036	Sibanye Stillwater Ltd	Bank of America Merrill Lynch	2,696	0.00
(14,449)	Sibanye Stillwater Ltd	Nomura	0	0.00
(233)	Siemens Energy AG	Bank of America Merrill Lynch	0	0.00
(130,309)	Simon Property Group Inc	Morgan Stanley	2,847	0.00
1,213,488	Simon Property Group Inc	Goldman Sachs International	0	0.00
(46,793)	Simply Good Foods Co	Morgan Stanley	632	0.00
(83,488)	Simply Good Foods Co	Goldman Sachs International	9,431	0.00
(57,537)	Sirius XM Holdings Inc	Morgan Stanley	2,792	0.00
52,430	SiteOne Landscape Supply Inc	Morgan Stanley	7,998	0.00
8,460,549	SK Hynix Inc	Goldman Sachs International	104,579	0.01
(214,289)	Skandinaviska Enskilda Banken AB	JPMorgan Chase Bank	628	0.00
(1,011,135)	Skandinaviska Enskilda Banken AB	Goldman Sachs International	2,749	0.00
71,055	Skyworks Solutions Inc	Goldman Sachs International	0	0.00
(61,453)	SLM Corp	Morgan Stanley	25,406	0.00
(81,367)	Smartsheet Inc Class A	Morgan Stanley	7,206	0.00
(42,582)	Snap Inc Class A	Goldman Sachs International	3,484	0.00
(53,828)	Snap Inc Class A	Morgan Stanley	4,865	0.00
(47,166)	Snap Inc Class A	JPMorgan Chase Bank	4,472	0.00
68,949	Société Générale SA	JPMorgan Chase Bank	507	0.00
1,500,000	Société Générale SA	BNP Paribas	1,152	0.00
17,425	SoFi Technologies Inc	Goldman Sachs International	1,767	0.00
406,061	Sonos Inc	Morgan Stanley	58,112	0.01
49,692	Sotera Health Co	Morgan Stanley	8,712	0.00
503,460	Southern Copper Corp	JPMorgan Chase Bank	4,130	0.00
272,370	Southern Copper Corp	Goldman Sachs International	3,172	0.00
(1,460,323)	Spectrum Brands Holdings Inc	Goldman Sachs International	37,333	0.01
(144,199)	Spectrum Brands Holdings Inc	JPMorgan Chase Bank	1,540	0.00
(86,594)	Spotify Technology SA	Morgan Stanley	1,926	0.00
(236,303)	Spotify Technology SA	JPMorgan Chase Bank	6,109	0.00
(172,965)	Spotify Technology SA	Goldman Sachs International	6,263	0.00
129,935	SpringWorks Therapeutics Inc	Goldman Sachs International	15,415	0.00
17,719	SpringWorks Therapeutics Inc	JPMorgan Chase Bank	997	0.00
(132,786)	SS&C Technologies Holdings Inc	Morgan Stanley	1,655	0.00
45,720	STAG Industrial Inc	Morgan Stanley	738	0.00
(3,404,655)	Standard Bank Group Ltd	JPMorgan Chase Bank	23,756	0.00
(6,136,719)	Standard Bank Group Ltd	Goldman Sachs International	29,488	0.01
(39,677)	State Street Corp	Morgan Stanley	546	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(3,285)	State Street Corp	Goldman Sachs International	0	0.00
(128,907)	Steel Dynamics Inc	Morgan Stanley	9,488	0.00
100	Steel Dynamics Inc	Goldman Sachs International	265	0.00
3,005	Stem Inc	Nomura	0	0.00
46,678	STMicroelectronics NV	Morgan Stanley	8,780	0.00
(133,304)	Stoneco Ltd	Morgan Stanley	2,884	0.00
(616,013)	Stryker Corp	Goldman Sachs International	1,611	0.00
(44,597)	Summit Therapeutics Inc	JPMorgan Chase Bank	61,850	0.01
44,438	Sunrun Inc	Morgan Stanley	8,057	0.00
(100)	Super Micro Computer Inc	Goldman Sachs International	6,806	0.00
19,634	Supernus Pharmaceuticals Inc	Goldman Sachs International	163	0.00
269,570	Surgery Partners Inc	Goldman Sachs International	21,250	0.00
(4,890,997)	Swedish Orphan Biovitrum AB	Goldman Sachs International	4,559	0.00
(1,721,992)	Swedish Orphan Biovitrum AB	JPMorgan Chase Bank	3,912	0.00
(97,165)	Synchrony Financial	Morgan Stanley	43,807	0.01
562,703	Sysco Corp	Goldman Sachs International	44,703	0.01
231,731	Sysco Corp	JPMorgan Chase Bank	21,194	0.00
(123,760)	Sysco Corp	Morgan Stanley	7,799	0.00
238,222	T Rowe Price Group Inc	Goldman Sachs International	0	0.00
(87,036)	Taiwan Semiconductor Manufacturing Co Ltd	Morgan Stanley	52,940	0.01
(149,862)	Taiwan Semiconductor Manufacturing Co Ltd	Goldman Sachs International	21,903	0.00
203,678,100	Taiyo Yuden Co Ltd	Nomura	959	0.00
(77,803)	Take-Two Interactive Software Inc	Morgan Stanley	5,622	0.00
(86,978)	Take-Two Interactive Software Inc	Goldman Sachs International	0	0.00
(1,662,046)	Talen Energy Corp	Goldman Sachs International	2,887	0.00
(3,734)	Tanger Factory Outlet Centers Inc	Goldman Sachs International	0	0.00
2,600	Tapestry Inc	Goldman Sachs International	367	0.00
(768,188)	Tapestry Inc	Morgan Stanley	53,403	0.01
486,871	Targa Resources Corp	Goldman Sachs International	358,324	0.04
(103,737)	Targa Resources Corp	JPMorgan Chase Bank	35,544	0.01
(137,209)	TD SYNnex Corp	Morgan Stanley	13,799	0.00
(48,162)	TD SYNnex Corp	Goldman Sachs International	0	0.00
(565,341)	TechnipFMC Plc	Goldman Sachs International	43,415	0.01
(168,530)	Teleflex Inc	Goldman Sachs International	6,471	0.00
(136,395)	Teleflex Inc	Morgan Stanley	2,601	0.00
205,592	Tencent Holdings Ltd	Morgan Stanley	4,436	0.00
432,499	Tenet Healthcare Corp	Goldman Sachs International	10,795	0.00
100	Tesla Inc	Goldman Sachs International	1,658	0.00
2,139,999	Tetra Tech Inc	Nomura	0	0.00
(102,498)	Texas Pacific Land Corp	Morgan Stanley	32,424	0.01
318,374	Texas Roadhouse Inc	Goldman Sachs International	0	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
44,013	TFS Financial Corp	Morgan Stanley	1,844	0.00
(213,375)	Thor Industries Inc	Goldman Sachs International	0	0.00
(96,127)	TKO Group Holdings Inc	Goldman Sachs International	6,049	0.00
(139,714)	TKO Group Holdings Inc	JPMorgan Chase Bank	7,184	0.00
44,672	TKO Group Holdings Inc	Morgan Stanley	57	0.00
(140,431)	TKO Group Holdings Inc Class A	Goldman Sachs International	20,589	0.00
(100)	T-Mobile US Inc	Goldman Sachs International	120	0.00
(329,866)	T-Mobile US Inc	Morgan Stanley	32,757	0.01
769,662	TotalEnergies SE	Goldman Sachs International	40,680	0.01
329,598	TotalEnergies SE	JPMorgan Chase Bank	24,121	0.00
850,414	Tourmaline Oil Corp	Goldman Sachs International	19,175	0.00
8,145	TPG Inc	Morgan Stanley	136	0.00
78,367	Trane Technologies Plc	Morgan Stanley	648	0.00
79,953	Travelers Cos Inc	Morgan Stanley	2,862	0.00
529,295	TreeHouse Foods Inc	Goldman Sachs International	36,108	0.01
9,972,498	Trip.com Group Ltd	Nomura	20,084	0.00
27,889	TripAdvisor Inc	Morgan Stanley	203	0.00
2,300	Truist Financial Corp	Goldman Sachs International	1,825	0.00
33	TrustCo Bank Corp NY	Goldman Sachs International	56	0.00
(3,255,895)	Truworths International Ltd	JPMorgan Chase Bank	37,776	0.01
(5,123,817)	Truworths International Ltd	Goldman Sachs International	19,696	0.00
(978,414)	Tryg A/S	Goldman Sachs International	6,016	0.00
(743,250)	Tryg A/S	Morgan Stanley	711	0.00
100	Tyler Technologies Inc	Goldman Sachs International	3,551	0.00
(51,969)	Uber Technologies Inc	JPMorgan Chase Bank	4,873	0.00
(549,548)	Uber Technologies Inc	Morgan Stanley	44,033	0.00
(59,958)	Uber Technologies Inc	Goldman Sachs International	4,554	0.00
17,500,000	Uber Technologies Inc	Goldman Sachs International	3,076,433	0.35
350,551	UBS Group AG	Goldman Sachs International	20,086	0.00
46,545	UBS Group AG	JPMorgan Chase Bank	1,762	0.00
(249,918)	UCB SA	Morgan Stanley	85,033	0.01
(310,546)	UCB SA	JPMorgan Chase Bank	135,420	0.02
(1,107,953)	UCB SA	Goldman Sachs International	463,958	0.06
79,064	U-Haul Holding Co	Morgan Stanley	1,394	0.00
45,446	UiPath Inc Class A	Goldman Sachs International	7,579	0.00
358,164	Ulta Beauty Inc	JPMorgan Chase Bank	4,084	0.00
29,050	Under Armour Inc Class A	Morgan Stanley	1,199	0.00
36,188	Under Armour Inc Class C	Morgan Stanley	1,062	0.00
(1,907,923)	Unilever Plc	Goldman Sachs International	57,363	0.01
(988,844)	Unilever Plc	JPMorgan Chase Bank	28,226	0.00
(98,930)	Unilever Plc	Morgan Stanley	1,060	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
115,346	Union Pacific Corp	Goldman Sachs International	914	0.00
(75,917)	United Airlines Holdings Inc	Morgan Stanley	13,064	0.00
(36)	United Natural Foods Inc	Goldman Sachs International	7	0.00
(32,115)	United Therapeutics Corp	Morgan Stanley	12,977	0.00
(46,141)	United Therapeutics Corp	JPMorgan Chase Bank	17,686	0.00
(76,320)	United Therapeutics Corp	Goldman Sachs International	25,296	0.00
(651,222)	UnitedHealth Group Inc	Goldman Sachs International	14,090	0.00
106,649	Unity Software Inc	Morgan Stanley	31,432	0.01
(200)	Universal Health Services Inc Class B	Goldman Sachs International	1,287	0.00
172,128	Unum Group	Goldman Sachs International	0	0.00
(84,478)	Unum Group	Morgan Stanley	4,768	0.00
73,893	USANA Health Sciences Inc	JPMorgan Chase Bank	2,578	0.00
94,513	USANA Health Sciences Inc	Goldman Sachs International	2,582	0.00
(75,805)	Utz Brands Inc	JPMorgan Chase Bank	11,184	0.00
(95,185)	Utz Brands Inc	Goldman Sachs International	7,851	0.00
(62,333)	UWM Holdings Corp	Morgan Stanley	16,210	0.00
378,725	Vail Resorts Inc	Morgan Stanley	26,018	0.00
(71,905)	Valmont Industries Inc	Morgan Stanley	18,060	0.00
(461,414)	Valvoline Inc	Morgan Stanley	24,730	0.00
(32,230)	Vaxcyte Inc	Goldman Sachs International	18,660	0.00
(11,284)	Vaxcyte Inc	JPMorgan Chase Bank	5,034	0.00
63,339	Veeva Systems Inc Class A	JPMorgan Chase Bank	1,092	0.00
33,571	Veeva Systems Inc Class A	Goldman Sachs International	1,719	0.00
1,300	Ventas Inc	Goldman Sachs International	675	0.00
(129,414)	Ventas Inc	Morgan Stanley	5,685	0.00
(121,071)	Veralto Corp	Morgan Stanley	9,014	0.00
93,611	VeriSign Inc	Goldman Sachs International	6,625	0.00
(117,997)	Verisk Analytics Inc	Morgan Stanley	15,473	0.00
(209,552)	Verisk Analytics Inc	JPMorgan Chase Bank	16,299	0.00
(367,673)	Verisk Analytics Inc	Goldman Sachs International	44,551	0.01
49,505	VF Corp	Morgan Stanley	8,968	0.00
53,239	Viasat Inc	Morgan Stanley	14,079	0.00
(97,571)	Viatis Inc	Goldman Sachs International	0	0.00
(130,577)	Vici Properties Inc	Morgan Stanley	2,012	0.00
835,590	Virgin Galactic Holdings Inc	Nomura	6,411	0.00
(82,647)	Virtu Financial Inc Class A	Morgan Stanley	1,994	0.00
130,575	Visa Inc Class A	JPMorgan Chase Bank	5,069	0.00
526,962	Visa Inc Class A	Goldman Sachs International	12,128	0.00
152,024	Visa Inc Class A	Morgan Stanley	5,339	0.00
(43)	Vishay Intertechnology Inc	Nomura	0	0.00
77,958	Vistra Corp	Morgan Stanley	711	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
(86,495)	Vistra Corp	JPMorgan Chase Bank	104,710	0.01
(88,636)	Vital Farms Inc	Goldman Sachs International	66,936	0.01
(19,829)	Vital Farms Inc	Morgan Stanley	768	0.00
(8,309)	Vital Farms Inc	JPMorgan Chase Bank	891	0.00
(80,464)	Vontier Corp	Morgan Stanley	7,328	0.00
(88,704)	Voya Financial Inc	Morgan Stanley	36	0.00
245,735	Voya Financial Inc	Goldman Sachs International	0	0.00
767,498	Vulcan Materials Co	JPMorgan Chase Bank	8,607	0.00
1,072,931	Vulcan Materials Co	Goldman Sachs International	36,391	0.01
79,130	Wabtec Corp	Morgan Stanley	1,391	0.00
407,850	Walgreens Boots Alliance Inc	Goldman Sachs International	61,830	0.01
112,835	Walgreens Boots Alliance Inc	Morgan Stanley	38,343	0.01
(286,182)	Walmart Inc	Morgan Stanley	41,831	0.01
(524,207)	Walmart Inc	JPMorgan Chase Bank	92,772	0.01
(728,837)	Walmart Inc	Goldman Sachs International	75,152	0.01
182,003	Walt Disney Co	JPMorgan Chase Bank	4,197	0.00
178,043	Walt Disney Co	Goldman Sachs International	4,561	0.00
2,900	Warner Bros Discovery Inc	Goldman Sachs International	284	0.00
(66,705)	WaVe Life Sciences Ltd	JPMorgan Chase Bank	8,032	0.00
(10,206)	WaVe Life Sciences Ltd	Goldman Sachs International	2,858	0.00
(10,047)	Wayfair Inc Class A	Goldman Sachs International	351	0.00
1,686,346	Wayfair Inc Class A	Nomura	0	0.00
(306)	Wayfair Inc Class A	JPMorgan Chase Bank	4	0.00
51,307	Wayfair Inc Class A	Morgan Stanley	4,336	0.00
(647,719)	Weatherford International Plc	Goldman Sachs International	27,908	0.01
(123,106)	Weatherford International Plc	JPMorgan Chase Bank	4,902	0.00
(85,825)	Webster Financial Corp	Morgan Stanley	6,638	0.00
90,976	Webuild SpA	Société Générale	690	0.00
3,969,371	WEC Energy Group Inc	Nomura	7,604	0.00
524,250	WEC Energy Group Inc	JPMorgan Chase Bank	1,395	0.00
(84,680)	Wendy's Co	Morgan Stanley	131	0.00
(81,592)	WESCO International Inc	Morgan Stanley	633	0.00
398,911	West Pharmaceutical Services Inc	Goldman Sachs International	6,485	0.00
(73,702)	Western Alliance Bancorp	Morgan Stanley	17,235	0.00
2,244,965	Western Digital Corp	Goldman Sachs International	110	0.00
(284,669)	Western Digital Corp	Morgan Stanley	92,172	0.01
109,699	Western Union Co	Goldman Sachs International	10,234	0.00
154,725	WEX Inc	Goldman Sachs International	28,433	0.01
229,177	Whitecap Resources Inc	Goldman Sachs International	1,329	0.00
283,170	Whitecap Resources Inc	JPMorgan Chase Bank	2,715	0.00
3	Whitestone REIT	Goldman Sachs International	0	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Contracts for Differences 2.49% (31 December 2023: 6.57%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
316,291	Williams-Sonoma Inc	Morgan Stanley	1,719	0.00
78,402	Willis Towers Watson Plc	Morgan Stanley	60	0.00
542,255	Wingstop Inc	Goldman Sachs International	0	0.00
(27,238)	Winnebago Industries Inc	Goldman Sachs International	0	0.00
113,088	Wix.Com Ltd	JPMorgan Chase Bank	3,861	0.00
120,144	WK Kellogg Co	Goldman Sachs International	13,640	0.00
103,458	WK Kellogg Co	JPMorgan Chase Bank	1,252	0.00
(14,536)	Wolfspeed Inc	Nomura	0	0.00
61,345	Wolfspeed Inc	Morgan Stanley	12,167	0.00
(72,814)	Woodward Inc	Morgan Stanley	15,610	0.00
154,938	Woolworths Holdings Ltd	JPMorgan Chase Bank	363	0.00
8,572,921	Woolworths Holdings Ltd	Goldman Sachs International	12,573	0.00
(77,126)	Workday Inc Class A	Goldman Sachs International	102	0.00
1,681,217	WW Grainger Inc	Goldman Sachs International	64,392	0.01
(25,046)	Wynn Resorts Ltd	Goldman Sachs International	0	0.00
(300)	Xcel Energy Inc	Goldman Sachs International	86	0.00
(41)	Xenia Hotels & Resorts Inc	Goldman Sachs International	1	0.00
2,590,000	Xero Investments Ltd	Nomura	84,175	0.01
138,920	Xero Ltd	Nomura	571	0.00
3,171,406	Xerox Holdings Corp	Nomura	1,619	0.00
44,637	XP Inc Class A	Morgan Stanley	3,012	0.00
(36,222)	XPO Inc	JPMorgan Chase Bank	370	0.00
28,412	Yelp Inc	Goldman Sachs International	982	0.00
98,573	Yelp Inc	JPMorgan Chase Bank	7,584	0.00
408,556	YETI Holdings Inc	Morgan Stanley	16,884	0.00
(38,219)	Zai Lab Ltd	Goldman Sachs International	1,806	0.00
(946,711)	Zealand Pharma A/S	JPMorgan Chase Bank	163,346	0.02
(133,973)	Zimmer Biomet Holdings Inc	Morgan Stanley	332	0.00
57,549	Zimmer Biomet Holdings Inc	JPMorgan Chase Bank	5,612	0.00
253,196	Zimmer Biomet Holdings Inc	Goldman Sachs International	4,750	0.00
11,392	Zoetis Inc	Morgan Stanley	188	0.00
172,599	Zurich Insurance Group AG	JPMorgan Chase Bank	737	0.00
<b>Total Unrealised Gain on Contracts for Differences <sup>∞</sup></b>			<b>22,180,808</b>	<b>2.49</b>



## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Purchased Swaptions 0.02% (31 December 2023: 0.00%)

Notional Amount	Expiration Date	Description	Counterparty	Fair Value US\$	% of Net Assets
<b>Put Swaptions</b>					
EUR 120,000,000	17/07/2024	EUR Swaption, upon potential exercise of the option, the Portfolio will enter into swap with the notional value of EUR 120,000,000, in which it will pay a rate of 1.00%, and will receive iTraxx XO.41.V1, strike rate 7.00%	Merrill Lynch International	91,178	0.01
EUR 60,000,000	17/07/2024	EUR Swaption, upon potential exercise of the option, the Portfolio will enter into swap with the notional value of EUR 60,000,000, in which it will pay a rate of 1.00%, and will receive iTraxx XO.41.V1, strike rate 7.00%	Merrill Lynch International	45,589	0.01
<b>Total Fair Value on Purchased Swaptions <sup>∞</sup> (Premium: US\$317,001)</b>				<b>136,767</b>	<b>0.02</b>

### Credit Default Swap Contracts 0.00% (31 December 2023: 0.04%)

Notional Amount	Termination Date	Counterparty	Reference Obligation	Fair Value US\$	% of Net Assets
USD 1,100,000	20/12/2026	Merrill Lynch International	Selling default protection on Simon Property Group LP, 2.65%, 15/07/2030	17,301	0.00
<b>Total Fair Value on Credit Default Swap Contracts <sup>∞</sup></b>				<b>17,301</b>	<b>0.00</b>

### Interest Rate Swap Contracts 0.01% (31 December 2023: 0.23%)

Notional Amount	Expiration Date	Counterparty	Receive/(Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Gain US\$	% of Net Assets
EUR 800,000,000	18/12/2024	Merrill Lynch International	(Pay)	3.57%	1D €STR	81,016	0.01
EUR 200,000,000	20/11/2024	Merrill Lynch International	(Pay)	3.60%	1D €STR	1,271	0.00
<b>Total Unrealised Gain on Interest Rate Swap Contracts <sup>∞</sup></b>						<b>82,287</b>	<b>0.01</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.

### Total Return Swap Contracts 0.15% (31 December 2023: 0.21%)

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Gain US\$	% of Net Assets
USD 16,432,862	18/03/2025	5.52 <sup>1</sup>	Société Générale Basket SGBVRRU <sup>2</sup>	585,549	0.07
USD 43,260,683	24/04/2025	0.00 <sup>3</sup>	Goldman Sachs GSVIDI1B Index <sup>4</sup>	336,953	0.04
USD (2,722,677)	06/11/2024	4.88 <sup>5</sup>	Morgan Stanley Basket MSABSMBP <sup>6</sup>	100,697	0.01
USD (711,685)	03/02/2026	4.58 <sup>5</sup>	Morgan Stanley Basket MSNBUTAN <sup>6</sup>	48,645	0.01
USD 233,230	21/09/2024	5.13 <sup>5</sup>	Goldman Sachs Basket GSUCPSS <sup>4</sup>	43,513	0.01
USD (863,026)	24/09/2024	(0.80) <sup>3</sup>	Morgan Stanley Basket MSCBSBTU <sup>6</sup>	38,410	0.01
EUR (1,163,328)	24/06/2026	3.15 <sup>6</sup>	Morgan Stanley Basket MSABECDS <sup>6</sup>	30,191	0.00
USD 1,428,488	10/03/2026	5.08 <sup>5</sup>	Morgan Stanley Basket MSXXRTL <sup>6</sup>	29,876	0.00
USD (656,310)	06/11/2024	5.08 <sup>5</sup>	Morgan Stanley Basket MSXXSTAP <sup>6</sup>	28,058	0.00
USD (630,949)	06/11/2024	5.08 <sup>5</sup>	Morgan Stanley Basket MSABUDEF <sup>6</sup>	10,147	0.00
USD (457,490)	06/11/2024	5.08 <sup>5</sup>	Morgan Stanley Basket MSABCSTP <sup>6</sup>	8,358	0.00

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Total Return Swap Contracts 0.15% (31 December 2023: 0.21%) (continued)

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Gain US\$	% of Net Assets
EUR (392,840)	24/06/2026	3.15 <sup>5</sup>	Morgan Stanley Basket MSABECD <sup>6</sup>	8,157	0.00
USD (697,973)	06/11/2024	5.08 <sup>5</sup>	Morgan Stanley Basket MSABCSTP <sup>6</sup>	6,174	0.00
USD (89,694)	05/03/2025	4.99 <sup>5</sup>	Morgan Stanley Basket MSNBKWE <sup>6</sup>	5,550	0.00
USD (1,351,740)	06/11/2024	5.07 <sup>5</sup>	Morgan Stanley Basket MSABBIO1 <sup>6</sup>	3,219	0.00
USD 45,742	21/09/2024	5.83 <sup>5</sup>	Goldman Sachs Basket GSUCPSL5 <sup>4</sup>	1,102	0.00
USD (439,055)	24/09/2024	(0.80) <sup>3</sup>	Morgan Stanley Basket MSCBSMMU <sup>6</sup>	764	0.00
USD (696,062)	05/03/2025	4.51 <sup>5</sup>	Morgan Stanley Basket MSACWLUP <sup>6</sup>	715	0.00
USD (45,890)	06/11/2024	4.59 <sup>5</sup>	Morgan Stanley Basket MSXXCOTF <sup>6</sup>	239	0.00
USD (113,489)	06/11/2024	5.33 <sup>5</sup>	Morgan Stanley Basket MSNBUSPY <sup>6</sup>	145	0.00
USD (152,424)	11/02/2025	(0.80) <sup>3</sup>	Morgan Stanley Basket MSCBSRVU <sup>6</sup>	36	0.00
USD 4,375	06/11/2024	5.76 <sup>5</sup>	Morgan Stanley Basket MSNBUIWM <sup>6</sup>	22	0.00
USD 747	06/11/2024	5.76 <sup>5</sup>	Morgan Stanley Basket MSNBUXBI <sup>6</sup>	1	0.00
<b>Total Unrealised Gain on Total Return Swap Contracts <sup>∞</sup></b>				<b>1,286,521</b>	<b>0.15</b>

<sup>1</sup> The 1 day SOFR is the benchmark for this total return swap contract.

<sup>2</sup> The counterparty for this total return swap contract is Société Générale.

<sup>3</sup> Fixed Financing Cost.

<sup>4</sup> The counterparty for this total return swap contract is Goldman Sachs International.

<sup>5</sup> The 1 day FEDEF is the benchmark for this total return swap contract.

<sup>6</sup> The counterparty for this total return swap contract is Morgan Stanley.

### Correlation Swap Contracts 0.04% (31 December 2023: 0.02%)

Notional Amount	Termination Date	Counterparty	Reference Obligation	Correlation Strike Percentage	Unrealised Gain US\$	% of Net Assets
USD 5,000,000	20/12/2024	BNP Paribas	Basket of S&P 500 /Nikkei 225 Index correlation swap	80.50%	399,351	0.04
<b>Total Unrealised Gain on Correlation Swap Contracts <sup>∞</sup></b>					<b>399,351</b>	<b>0.04</b>

### Variance Swap Contracts 0.50% (31 December 2023: 0.24%)

Vega Notional Amount	Termination Date	Counterparty	Reference Obligation	Variance Strike Rate	Unrealised Gain US\$	% of Net Assets
USD 884,638	20/11/2024	Goldman Sachs International	GS 128 Pairwise Theta Flat CoVol	Various	798,712	0.09
EUR 250,000	21/03/2025	BNP Paribas	Russell 2000 Index vs S&P 500 Index	16.00% vs 15.05%	617,343	0.07
USD 325,000	19/12/2025	Citibank NA	FTSE MIB Index vs S&P 500 Index	50.00%	602,826	0.07
USD 400,000	20/12/2024	UBS	CITI 19 Names US Basket	Various	374,379	0.04
USD 250,000	20/12/2024	UBS	GS 5 Index Thematic	Various	338,246	0.04
USD 400,000	20/12/2024	Goldman Sachs International	GS 5 Index Thematic	25.69% vs 28.15%	211,520	0.02
EUR 110,000	18/12/2026	BNP Paribas	Euro Stoxx 50 Index Nikkei 225 Index	16.40% vs 20.20%	204,873	0.02
EUR 75,000	19/12/2025	BNP Paribas	Euro Stoxx 50 Index vs S&P 500 Index	16.60% vs 18.40%	153,638	0.02
EUR 62,700	19/12/2025	Goldman Sachs International	Euro Stoxx Banks Index UpVar	18.65%	145,075	0.02
USD 400,000	20/12/2024	BNP Paribas	BNP US Geo Basket	Various	143,920	0.02
USD 240,000	20/12/2024	Goldman Sachs International	Euro Stoxx 50 Index vs S&P 500 Index	22.00% vs 24.35%	138,009	0.02

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Variance Swap Contracts 0.50% (31 December 2023: 0.24%) (continued)

Vega Notional Amount	Termination Date	Counterparty	Reference Obligation	Variance Strike Rate	Unrealised Gain US\$	% of Net Assets
USD 400,000	20/12/2024	UBS	UBS 38 Names US Basket	Various	117,765	0.01
USD 300,000	20/12/2024	UBS	UBS 24 Names US Basket	Various	111,929	0.01
EUR 300,000	31/07/2024	Goldman Sachs International	GS 34 Names Global Basket	Various	109,278	0.01
EUR 110,000	20/09/2024	Morgan Stanley	Euro Stoxx 50 Index UpVar	11.25%	98,860	0.01
EUR 125,000	19/12/2025	Société Générale	SG 14 Names EU Basket	Various	57,607	0.01
GBP 100,000	19/12/2025	BNP Paribas	Euro Stoxx 50 Index vs S&P 500 Index	16.60% vs 14.40%	44,343	0.01
GBP 125,000	20/06/2025	BNP Paribas	FTSE 100 Index UpVar	17.00%	43,711	0.01
EUR 50,000	21/03/2025	BofA Securities	Euro Stoxx Banks Index vs S&P 500 Index	23.20% vs 17.25%	37,897	0.00
EUR 100,000	19/12/2025	BNP Paribas	Euro Stoxx Banks Index UpVar	19.80%	34,784	0.00
GBP 100,000	20/06/2025	BNP Paribas	FTSE 100 Index UpVar	17.00%	31,469	0.00
EUR 200,000	20/12/2024	BNP Paribas	FTSE MIB Index vs Euro Stoxx 50 Index	22.09% vs 21.64%	26,150	0.00
USD 500,000	20/12/2024	Citibank NA	UBS 35 Names US Basket	33.80% vs 34.00% vs 35.00%	13,952	0.00
EUR 250,000	20/06/2025	BNP Paribas	Euro Stoxx 50 Index vs FTSE 100 Index	34.00% vs 33.00%	4,758	0.00
<b>Total Unrealised Gain on Variance Swap Contracts <sup>∞</sup></b>					<b>4,461,044</b>	<b>0.50</b>

### Volatility Swap Contracts 1.10% (31 December 2023: 1.13%)

Notional Amount	Termination Date	Counterparty	Reference Obligation <sup>1</sup>	Unrealised Gain US\$	% of Net Assets
USD 30,000,000	20/06/2025	Nomura	Nomura 20 Names Global Basket	747,247	0.08
USD 50,000,000	17/01/2025	Citibank NA	CITI 21 Names US Basket	722,088	0.08
USD 25,000,000	17/01/2025	BofA Securities	BAML 17 Names US Basket	698,753	0.08
EUR 60,000,000	20/12/2024	BNP	BNP Down Pairwise EU Basket	695,534	0.08
EUR 25,000,000	20/12/2024	BofA Securities	BAML 16 Names EU Basket	614,616	0.07
USD 20,000,000	17/01/2025	UBS	UBS 17 Names US Basket	562,767	0.06
USD 26,666,700	20/12/2024	Société Générale	SG 15 Names Global Basket	562,667	0.06
USD 25,000,000	17/01/2025	UBS	UBS 39 Names US Basket	510,819	0.06
USD 50,010,000	20/06/2025	Nomura	Nomura 31 Names Global Basket	476,592	0.05
EUR 35,000,000	18/12/2026	BNP	BNP 25 Names EU Basket	464,483	0.05
USD 20,000,000	17/01/2025	Société Générale	SG 13 Names US Basket	440,000	0.05
USD 20,000,000	20/12/2024	UBS	UBS 10 Names US Geo Basket	307,475	0.04
EUR 6,000,000,000	20/12/2024	BNP	BNP 5 Names EU Basket	301,848	0.04
USD 30,000,000	20/06/2025	UBS	UBS 20 Names US Basket	238,817	0.03
USD 30,000,000	20/06/2025	Morgan Stanley	MS 21 Names US Basket	204,721	0.02
USD 40,000,000	17/01/2025	UBS	UBS 24 Names US Basket	204,577	0.02
USD 40,000,000	17/01/2025	Citibank NA	CITI 24 Names US Basket	195,621	0.02
EUR 20,000,000	20/12/2024	BNP	BNP 15 Names EU Basket	193,903	0.02
USD 15,000,000	17/01/2025	BofA Securities	BAML 17 Names US Basket	190,918	0.02
USD 12,500,000	20/06/2025	BofA Securities	BAML 19 Names US Basket	187,790	0.02
USD 15,000,000	17/01/2025	BofA Securities	BAML 18 Names US Basket	187,262	0.02
USD 24,260,500	20/06/2025	BNP Paribas	BNP 28 Names Global Basket	124,943	0.02

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Volatility Swap Contracts 1.10% (31 December 2023: 1.13%) (continued)

Notional Amount	Termination Date	Counterparty	Reference Obligation <sup>1</sup>	Unrealised Gain US\$	% of Net Assets
USD 14,830,000	20/06/2025	Morgan Stanley	MS 31 Names Global Basket	121,410	0.01
USD 20,000,000	17/01/2025	BNP	BNP 13 Names US Basket	107,594	0.01
USD 22,500,000	20/06/2025	UBS	UBS 16 Names US Basket	103,749	0.01
EUR 13,500,000	17/01/2025	BNP	BNP 19 Names Global Basket	100,723	0.01
USD 20,000,000	17/01/2025	Morgan Stanley	MS 20 Names US Basket	96,078	0.01
USD 15,000,000	16/01/2026	Morgan Stanley	MS 17 Names US Basket	89,808	0.01
USD 12,500,000	17/01/2025	BNP	BNP 5 Names Down Geo Basket	85,589	0.01
USD 15,000,000	20/06/2025	UBS	UBS 40 Names US Basket	73,293	0.01
EUR 1,700,000	20/12/2024	Goldman Sachs International	ASML Holding NV	41,210	0.01
USD 10,006,200	16/01/2026	UBS	UBS 34 Names US Basket	39,824	0.01
EUR 6,250,000	20/12/2024	BNP	BNP 20 Names EU Basket	34,995	0.01
USD 15,000,000	17/01/2025	BofA Securities	BAML 14 Names US Basket	33,050	0.00
USD 20,000,000	17/01/2025	UBS	UBS 14 Names US Vanilla Basket	17,888	0.00
USD 12,500,000	17/01/2025	Morgan Stanley	MS 24 Names US Basket	14,131	0.00
EUR 125,000	20/12/2024	BNP	BNP 5 Names EU Down Geo Basket	9,488	0.00
EUR 125,000	20/12/2024	BNP	BNP 5 Names EU Down Geo Basket	9,488	0.00
EUR 125,000	20/12/2024	BNP	BNP 5 Names EU Down Geo Basket	9,488	0.00
EUR 62,500	20/12/2024	BNP	BNP 5 Names EU Down Geo Basket	4,744	0.00
EUR 62,500	20/12/2024	BNP	BNP 5 Names EU Down Geo Basket	4,744	0.00
<b>Total Unrealised Gain on Volatility Swap Contracts<sup>∞</sup></b>				<b>9,830,735</b>	<b>1.10</b>

<sup>1</sup>Volatility terms are denominated in various foreign currencies based on the local currencies of the positions within the swaps.

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>730,199,337</b>	<b>81.80</b>

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (1.40%) (31 December 2023: (3.25%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
AUD 80,000	US\$ 53,545	18/09/2024	Barclays Bank Plc	1	(8)	(0.00)
AUD 1,350,000	US\$ 906,551	18/09/2024	Citibank NA	3	(3,125)	(0.00)
AUD 801,771	€ 500,000	10/07/2024	JPMorgan Chase Bank	1	(510)	(0.00)
AUD 200,000	CAD 183,017	10/07/2024	JPMorgan Chase Bank	1	(180)	(0.00)
AUD 1,370,000	US\$ 919,282	18/09/2024	State Street Bank and Trust Co	3	(2,471)	(0.00)
BRL 1,080,000	US\$ 195,797	18/09/2024	Citibank NA	4	(3,054)	(0.00)
BRL 19,649,190	US\$ 3,630,000	02/07/2024	Goldman Sachs International	1	(92,442)	(0.01)
BRL 3,864,595	US\$ 700,000	02/08/2024	JPMorgan Chase Bank	3	(6,828)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (1.40%) (31 December 2023: (3.25%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
BRL 71,626,575	US\$ 13,300,000	02/07/2024	JPMorgan Chase Bank	51	(404,650)	(0.05)
CAD 30,000	US\$ 21,999	18/09/2024	Citibank NA	2	(33)	(0.00)
CAD 22,300,000	US\$ 16,328,929	10/07/2024	JPMorgan Chase Bank	5	(28,868)	(0.00)
CAD 3,640,192	AUD 4,000,000	10/07/2024	JPMorgan Chase Bank	8	(11,124)	(0.00)
CAD 1,465,013	€ 1,000,000	10/07/2024	JPMorgan Chase Bank	2	(1,303)	(0.00)
CAD 10,000	US\$ 7,337	18/09/2024	State Street Bank and Trust Co	1	(15)	(0.00)
CAD 10,000	US\$ 7,337	18/09/2024	UBS AG	1	(15)	(0.00)
CHF 2,050,000	US\$ 2,336,644	18/09/2024	Barclays Bank Plc	12	(33,286)	(0.00)
CHF 20,000	US\$ 22,550	18/09/2024	Citibank NA	1	(78)	(0.00)
CHF 7,500,000	US\$ 8,432,452	05/07/2024	Goldman Sachs International	1	(83,144)	(0.01)
CHF 13,375,000	US\$ 15,117,862	10/07/2024	JPMorgan Chase Bank	4	(219,273)	(0.02)
CHF 21,602,168	€ 22,650,000	10/07/2024	JPMorgan Chase Bank	7	(221,161)	(0.02)
CHF 2,167,648	£ 1,916,667	10/07/2024	JPMorgan Chase Bank	6	(8,403)	(0.00)
CHF 310,000	US\$ 351,209	18/09/2024	Royal Bank of Scotland	2	(2,896)	(0.00)
CHF 1,230,000	US\$ 1,395,152	18/09/2024	State Street Bank and Trust Co	11	(13,138)	(0.00)
CHF 500,000	US\$ 566,437	18/09/2024	UBS AG	5	(4,643)	(0.00)
CLP 155,930,000	US\$ 168,670	23/09/2024	Barclays Bank Plc	1	(3,579)	(0.00)
CLP 94,205,570	US\$ 100,000	12/07/2024	JPMorgan Chase Bank	1	(211)	(0.00)
CLP 280,712,364	US\$ 300,000	05/07/2024	JPMorgan Chase Bank	1	(2,625)	(0.00)
CLP 93,612,661	US\$ 100,000	25/07/2024	JPMorgan Chase Bank	1	(851)	(0.00)
CLP 94,359,399	US\$ 100,000	26/07/2024	JPMorgan Chase Bank	1	(61)	(0.00)
CLP 92,551,324	US\$ 100,000	03/07/2024	JPMorgan Chase Bank	1	(1,952)	(0.00)
CLP 93,574,401	US\$ 100,000	24/07/2024	JPMorgan Chase Bank	1	(891)	(0.00)
CLP 90,186,590	US\$ 100,000	08/07/2024	JPMorgan Chase Bank	1	(4,464)	(0.00)
CNY 26,962,224	US\$ 3,753,000	19/09/2024	JPMorgan Chase Bank	1	(36,993)	(0.01)
CNY 207,611,656	US\$ 28,655,800	10/07/2024	JPMorgan Chase Bank	13	(198,249)	(0.02)
COP 2,358,408,000	US\$ 600,000	08/07/2024	JPMorgan Chase Bank	2	(31,710)	(0.00)
COP 411,099,800	US\$ 100,000	12/07/2024	JPMorgan Chase Bank	1	(1,014)	(0.00)
COP 2,391,645,000	US\$ 600,000	15/07/2024	JPMorgan Chase Bank	2	(24,431)	(0.00)
COP 414,236,556	US\$ 100,000	29/07/2024	JPMorgan Chase Bank	1	(550)	(0.00)
COP 2,062,410,000	US\$ 500,000	26/07/2024	JPMorgan Chase Bank	1	(4,602)	(0.00)
COP 823,938,080	US\$ 200,000	22/07/2024	JPMorgan Chase Bank	2	(1,951)	(0.00)
CZK 11,100,000	US\$ 482,797	18/09/2024	BNP Paribas	1	(6,966)	(0.00)
CZK 4,300,000	US\$ 188,537	18/09/2024	Citibank NA	1	(4,206)	(0.00)
CZK 11,525,713	US\$ 500,000	10/07/2024	JPMorgan Chase Bank	2	(6,720)	(0.00)
€ 643,122	PLN 2,820,000	18/09/2024	Barclays Bank Plc	4	(8,900)	(0.00)
€ 10,000	US\$ 10,773	18/09/2024	Barclays Bank Plc	1	(14)	(0.00)
€ 110,000	US\$ 118,594	18/09/2024	Deutsche Bank AG	1	(248)	(0.00)
€ 240,000	TRY 9,288,264	18/09/2024	Deutsche Bank AG	3	(1,951)	(0.00)
€ 20,669	PLN 90,000	18/09/2024	Goldman Sachs International	1	(129)	(0.00)
€ 42,600,000	US\$ 46,354,338	05/07/2024	Goldman Sachs International	1	(691,552)	(0.08)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

## Forward Currency Contracts (1.40%) (31 December 2023: (3.25%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
€ 1,000,000	US\$ 1,090,840	30/09/2024	Goldman Sachs International	1	(14,370)	(0.00)
€ 11,000,000	NOK 125,854,723	10/07/2024	JPMorgan Chase Bank	6	(29,006)	(0.00)
€ 9,055,000	£ 7,720,889	10/07/2024	JPMorgan Chase Bank	2	(52,160)	(0.02)
€ 22,750,000	CAD 33,774,345	10/07/2024	JPMorgan Chase Bank	5	(295,855)	(0.03)
€ 115,077,477	US\$ 124,513,855	10/07/2024	JPMorgan Chase Bank	7	(1,134,026)	(0.13)
€ 1,300,000	HUF 514,866,513	10/07/2024	JPMorgan Chase Bank	6	(3,006)	(0.00)
€ 500,000	PLN 2,175,694	10/07/2024	JPMorgan Chase Bank	4	(5,099)	(0.00)
€ 140,000	US\$ 152,366	18/09/2024	JPMorgan Chase Bank	1	(1,744)	(0.00)
€ 11,250,000	SEK 129,360,310	10/07/2024	JPMorgan Chase Bank	2	(158,239)	(0.02)
€ 9,117,187	AUD 14,855,208	10/07/2024	JPMorgan Chase Bank	7	(147,962)	(0.02)
€ 21,375,000	CHF 20,887,659	10/07/2024	JPMorgan Chase Bank	6	(349,924)	(0.04)
€ 295,535	PLN 1,290,000	18/09/2024	Royal Bank of Scotland	2	(2,628)	(0.00)
€ 390,000	US\$ 424,760	18/09/2024	State Street Bank and Trust Co	2	(5,173)	(0.00)
€ 605,357	PLN 2,650,000	18/09/2024	State Street Bank and Trust Co	4	(7,282)	(0.00)
€ 120,000	US\$ 129,178	18/09/2024	UBS AG	1	(74)	(0.00)
€ 94,696	PLN 410,000	18/09/2024	UBS AG	1	(10)	(0.00)
£ 10,000	US\$ 12,761	18/09/2024	Barclays Bank Plc	1	(113)	(0.00)
£ 90,000	US\$ 114,705	18/09/2024	Citibank NA	3	(869)	(0.00)
£ 6,850,000	US\$ 8,728,459	18/09/2024	Deutsche Bank AG	3	(64,307)	(0.02)
£ 7,000,000	US\$ 8,940,128	05/07/2024	Goldman Sachs International	1	(91,275)	(0.01)
£ 800,000	US\$ 1,018,376	30/09/2024	Goldman Sachs International	1	(6,416)	(0.00)
£ 7,682,496	CHF 8,819,644	10/07/2024	JPMorgan Chase Bank	4	(112,412)	(0.02)
£ 11,750,000	AUD 22,532,402	10/07/2024	JPMorgan Chase Bank	6	(197,209)	(0.02)
£ 8,371,741	€ 9,900,000	10/07/2024	JPMorgan Chase Bank	9	(31,020)	(0.00)
£ 22,400,569	US\$ 28,490,944	10/07/2024	JPMorgan Chase Bank	6	(173,036)	(0.02)
£ 30,000	US\$ 38,187	18/09/2024	State Street Bank and Trust Co	1	(242)	(0.00)
HUF 504,343,560	US\$ 1,400,000	10/07/2024	JPMorgan Chase Bank	1	(31,752)	(0.01)
HUF 194,970,700	€ 500,000	10/07/2024	JPMorgan Chase Bank	1	(7,131)	(0.00)
HUF 11,640,000	US\$ 31,541	18/09/2024	UBS AG	1	(40)	(0.00)
ILS 2,201,660	US\$ 600,000	10/07/2024	JPMorgan Chase Bank	1	(15,404)	(0.00)
ILS 100,000	US\$ 27,139	18/09/2024	State Street Bank and Trust Co	1	(500)	(0.00)
ILS 290,000	US\$ 78,773	18/09/2024	UBS AG	1	(1,519)	(0.00)
INR 41,667,312	US\$ 500,000	05/07/2024	JPMorgan Chase Bank	1	(246)	(0.00)
¥ 28,703,469	AUD 280,000	18/09/2024	Barclays Bank Plc	1	(6,759)	(0.00)
¥ 75,040,000	US\$ 488,828	18/09/2024	Barclays Bank Plc	1	(16,635)	(0.00)
¥ 1,056,174	AUD 10,000	18/09/2024	BNP Paribas	1	(46)	(0.00)
¥ 88,613,133	AUD 840,000	18/09/2024	Citibank NA	10	(4,529)	(0.00)
¥ 2,950,000	US\$ 18,591	18/09/2024	Citibank NA	1	(28)	(0.00)
¥ 519,797,544	NZD 5,400,000	10/07/2024	JPMorgan Chase Bank	8	(55,169)	(0.01)
¥ 2,609,174,835	€ 15,450,000	10/07/2024	JPMorgan Chase Bank	8	(324,667)	(0.05)
¥ 1,420,193,578	£ 7,125,000	10/07/2024	JPMorgan Chase Bank	9	(167,594)	(0.02)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (1.40%) (31 December 2023: (3.25%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
¥ 2,876,715,875	US\$ 18,035,433	01/07/2024	JPMorgan Chase Bank	1	(152,081)	(0.02)
¥ 23,288,225	AUD 220,000	18/09/2024	JPMorgan Chase Bank	3	(683)	(0.00)
¥ 1,166,967,228	AUD 11,200,000	10/07/2024	JPMorgan Chase Bank	9	(217,907)	(0.02)
¥ 2,876,715,875	US\$ 17,921,387	08/07/2024	JPMorgan Chase Bank	1	(21,735)	(0.00)
¥ 5,007,102,109	US\$ 31,967,082	10/07/2024	JPMorgan Chase Bank	9	(801,955)	(0.10)
¥ 1,349,537,846	CAD 11,837,413	10/07/2024	JPMorgan Chase Bank	8	(252,720)	(0.03)
¥ 43,621,800	CHF 250,000	10/07/2024	JPMorgan Chase Bank	1	(6,968)	(0.00)
¥ 34,303,325	AUD 330,000	18/09/2024	State Street Bank and Trust Co	3	(4,982)	(0.00)
¥ 67,940,000	US\$ 442,260	18/09/2024	State Street Bank and Trust Co	2	(14,743)	(0.00)
¥ 5,292,143	AUD 50,000	18/09/2024	UBS AG	2	(160)	(0.00)
KRW 857,910,000	US\$ 626,061	19/09/2024	Citibank NA	1	(841)	(0.00)
KRW 275,065,136	US\$ 200,000	05/07/2024	JPMorgan Chase Bank	2	(251)	(0.00)
KRW 136,667,955	US\$ 100,000	17/07/2024	JPMorgan Chase Bank	2	(763)	(0.00)
KRW 1,099,646,543	US\$ 800,000	03/07/2024	JPMorgan Chase Bank	4	(1,237)	(0.00)
KRW 67,690,000	US\$ 49,470	19/09/2024	Royal Bank of Scotland	2	(139)	(0.00)
MXN 217,500,000	US\$ 12,471,038	10/07/2024	JPMorgan Chase Bank	6	(590,681)	(0.07)
NOK 400,000	US\$ 37,939	18/09/2024	Citibank NA	1	(297)	(0.00)
NOK 54,034,251	€ 4,750,000	10/07/2024	JPMorgan Chase Bank	7	(16,794)	(0.00)
NOK 11,620,663	US\$ 1,100,000	10/07/2024	JPMorgan Chase Bank	3	(8,372)	(0.00)
NOK 19,500,000	SEK 19,530,761	10/07/2024	JPMorgan Chase Bank	2	(13,150)	(0.00)
NOK 1,200,000	US\$ 114,448	18/09/2024	Royal Bank of Scotland	2	(1,524)	(0.00)
NOK 2,670,000	US\$ 253,799	18/09/2024	State Street Bank and Trust Co	7	(2,542)	(0.00)
NOK 2,820,000	US\$ 266,465	18/09/2024	UBS AG	4	(1,092)	(0.00)
NZD 50,000	US\$ 30,906	18/09/2024	Barclays Bank Plc	1	(439)	(0.00)
NZD 240,000	US\$ 147,118	18/09/2024	Citibank NA	4	(877)	(0.00)
NZD 73,406,506	AUD 68,000,000	10/07/2024	JPMorgan Chase Bank	11	(692,159)	(0.08)
NZD 4,295,147	US\$ 2,637,072	10/07/2024	JPMorgan Chase Bank	6	(19,828)	(0.00)
NZD 390,000	US\$ 238,821	18/09/2024	JPMorgan Chase Bank	3	(1,181)	(0.00)
NZD 80,000	US\$ 49,152	18/09/2024	Royal Bank of Canada	1	(405)	(0.00)
NZD 410,000	US\$ 251,137	18/09/2024	Royal Bank of Scotland	2	(1,310)	(0.00)
NZD 2,120,000	US\$ 1,298,785	18/09/2024	State Street Bank and Trust Co	1	(6,995)	(0.00)
NZD 50,000	US\$ 30,665	18/09/2024	UBS AG	1	(198)	(0.00)
PLN 1,120,000	€ 259,339	18/09/2024	Barclays Bank Plc	1	(678)	(0.00)
PLN 600,000	€ 138,669	18/09/2024	Citibank NA	1	(80)	(0.00)
PLN 1,490,000	€ 345,417	18/09/2024	Deutsche Bank AG	1	(1,335)	(0.00)
PLN 460,000	€ 106,353	18/09/2024	HSBC Bank Plc	1	(105)	(0.00)
PLN 1,050,000	US\$ 262,147	18/09/2024	JPMorgan Chase Bank	1	(1,206)	(0.00)
PLN 10,254,485	€ 2,400,000	10/07/2024	JPMorgan Chase Bank	3	(22,490)	(0.01)
PLN 33,800,495	US\$ 8,600,000	10/07/2024	JPMorgan Chase Bank	3	(192,600)	(0.02)
PLN 170,000	US\$ 42,313	18/09/2024	State Street Bank and Trust Co	1	(65)	(0.00)
PLN 720,000	€ 166,351	18/09/2024	UBS AG	1	(41)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (1.40%) (31 December 2023: (3.25%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
PLN 750,000	US\$ 186,992	18/09/2024	UBS AG	1	(605)	(0.00)
SEK 9,190,000	US\$ 880,623	18/09/2024	Citibank NA	5	(9,283)	(0.00)
SEK 64,874,457	US\$ 6,200,000	10/07/2024	JPMorgan Chase Bank	6	(71,706)	(0.01)
SEK 50,070,971	NOK 51,000,000	10/07/2024	JPMorgan Chase Bank	6	(60,967)	(0.00)
SEK 109,626,536	€ 9,750,000	10/07/2024	JPMorgan Chase Bank	5	(97,671)	(0.02)
SEK 1,430,000	US\$ 137,276	18/09/2024	State Street Bank and Trust Co	2	(1,692)	(0.00)
SEK 1,200,000	US\$ 115,555	18/09/2024	UBS AG	1	(1,778)	(0.00)
SGD 3,040,000	US\$ 2,264,465	18/09/2024	Citibank NA	5	(12,893)	(0.00)
SGD 640,000	US\$ 477,841	18/09/2024	Deutsche Bank AG	3	(3,827)	(0.00)
SGD 10,247,735	US\$ 7,600,000	10/07/2024	JPMorgan Chase Bank	6	(35,566)	(0.00)
THB 22,180,000	US\$ 609,825	18/09/2024	BNP Paribas	2	(1,512)	(0.00)
TRY 9,340,000	US\$ 261,872	18/09/2024	Barclays Bank Plc	2	(264)	(0.00)
TRY 14,588,770	€ 380,000	18/09/2024	Barclays Bank Plc	3	(206)	(0.00)
TRY 78,760,000	US\$ 2,206,245	18/09/2024	Goldman Sachs International	1	(226)	(0.00)
TRY 329,232,494	US\$ 9,252,883	18/09/2024	JPMorgan Chase Bank	2	(31,284)	(0.00)
TRY 10,733,968	€ 280,000	18/09/2024	UBS AG	3	(591)	(0.00)
TWD 9,702,300	US\$ 300,000	24/07/2024	JPMorgan Chase Bank	1	(929)	(0.00)
TWD 9,692,356	US\$ 300,000	08/07/2024	JPMorgan Chase Bank	2	(1,339)	(0.00)
TWD 229,691,564	US\$ 7,100,000	05/07/2024	JPMorgan Chase Bank	2	(21,039)	(0.00)
TWD 6,468,771	US\$ 200,000	03/07/2024	JPMorgan Chase Bank	1	(613)	(0.00)
US\$ 21,613	NOK 230,000	18/09/2024	Barclays Bank Plc	1	(31)	(0.00)
US\$ 5,956	ZAR 110,000	18/09/2024	Barclays Bank Plc	1	(32)	(0.00)
US\$ 1,749,733	€ 1,630,000	18/09/2024	Barclays Bank Plc	26	(3,932)	(0.00)
US\$ 540,902	CAD 740,000	18/09/2024	Barclays Bank Plc	13	(909)	(0.00)
US\$ 543,608	£ 430,000	18/09/2024	Barclays Bank Plc	10	(271)	(0.00)
US\$ 189,656	KRW 261,670,000	19/09/2024	Barclays Bank Plc	5	(1,042)	(0.00)
US\$ 268,546	THB 9,810,000	18/09/2024	Barclays Bank Plc	3	(505)	(0.00)
US\$ 46,862	TRY 1,680,000	18/09/2024	Barclays Bank Plc	1	(194)	(0.00)
US\$ 509,134	AUD 770,000	18/09/2024	Barclays Bank Plc	3	(6,155)	(0.00)
US\$ 433,620	HUF 161,120,000	18/09/2024	BNP Paribas	7	(2,424)	(0.00)
US\$ 105,872	PLN 430,000	18/09/2024	BNP Paribas	1	(990)	(0.00)
US\$ 977,214	INR 81,820,000	18/09/2024	BNP Paribas	1	(1,927)	(0.00)
US\$ 873,059	AUD 1,320,000	18/09/2024	BNP Paribas	6	(10,292)	(0.00)
US\$ 5,175,341	THB 189,100,000	18/09/2024	BNP Paribas	9	(10,951)	(0.00)
US\$ 676,211	MXN 12,660,000	18/09/2024	BNP Paribas	5	(7,623)	(0.00)
US\$ 143,979	KRW 199,230,000	19/09/2024	BNP Paribas	3	(1,214)	(0.00)
US\$ 337,835	NOK 3,610,000	18/09/2024	BNP Paribas	3	(1,881)	(0.00)
US\$ 175,097	CAD 240,000	18/09/2024	BNP Paribas	4	(627)	(0.00)
US\$ 37,654	TRY 1,350,000	18/09/2024	BNP Paribas	1	(159)	(0.00)
US\$ 901,126	SGD 1,220,000	18/09/2024	BNP Paribas	3	(2,466)	(0.00)
US\$ 400,776	CAD 550,000	18/09/2024	Citibank NA	6	(1,923)	(0.00)



## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (1.40%) (31 December 2023: (3.25%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
US\$ 492,229	HUF 182,780,000	18/09/2024	Citibank NA	7	(2,435)	(0.00)
US\$ 164,177	INR 13,760,000	18/09/2024	Citibank NA	2	(489)	(0.00)
US\$ 1,239,165	KRW 1,709,880,000	19/09/2024	Citibank NA	9	(6,946)	(0.00)
US\$ 24,447	NOK 260,000	18/09/2024	Citibank NA	1	(20)	(0.00)
US\$ 172,402	PLN 700,000	18/09/2024	Citibank NA	2	(1,559)	(0.00)
US\$ 30,699	CLP 29,160,000	23/09/2024	Citibank NA	1	(174)	(0.00)
US\$ 207,996	MXN 3,880,000	18/09/2024	Citibank NA	4	(1,584)	(0.00)
US\$ 669,983	£ 530,000	18/09/2024	Citibank NA	7	(381)	(0.00)
US\$ 78,611	CHF 70,000	18/09/2024	Citibank NA	1	(40)	(0.00)
US\$ 418,740	€ 390,000	18/09/2024	Citibank NA	7	(848)	(0.00)
US\$ 188,530	NZD 310,000	18/09/2024	Citibank NA	1	(364)	(0.00)
US\$ 1,154,053	AUD 1,740,000	18/09/2024	Citibank NA	12	(10,370)	(0.00)
US\$ 673,095	SGD 910,000	18/09/2024	Citibank NA	3	(894)	(0.00)
US\$ 559,907	PHP 32,880,000	18/09/2024	Citibank NA	4	(2,312)	(0.00)
US\$ 290,551	£ 230,000	18/09/2024	Deutsche Bank AG	3	(361)	(0.00)
US\$ 809,760	PLN 3,280,000	18/09/2024	Deutsche Bank AG	6	(5,371)	(0.00)
US\$ 423,977	KRW 583,770,000	19/09/2024	Deutsche Bank AG	4	(1,456)	(0.00)
US\$ 95,920	BRL 540,000	18/09/2024	Deutsche Bank AG	2	(452)	(0.00)
US\$ 1,117,106	THB 40,900,000	18/09/2024	Deutsche Bank AG	12	(4,624)	(0.00)
US\$ 416,228	TRY 15,040,000	18/09/2024	Deutsche Bank AG	2	(5,034)	(0.00)
US\$ 66,541	AUD 100,000	05/07/2024	Goldman Sachs International	1	(249)	(0.00)
US\$ 1,200,434	INR 100,600,000	18/09/2024	Goldman Sachs International	6	(3,450)	(0.00)
US\$ 331,284	PHP 19,500,000	18/09/2024	Goldman Sachs International	2	(2,149)	(0.00)
US\$ 169,796	PLN 690,000	18/09/2024	Goldman Sachs International	2	(1,680)	(0.00)
US\$ 3,534,726	BRL 19,649,190	02/07/2024	Goldman Sachs International	1	(2,832)	(0.00)
US\$ 1,388,586	€ 1,300,000	01/07/2024	Goldman Sachs International	1	(4,690)	(0.00)
US\$ 711,089	MXN 13,350,000	18/09/2024	Goldman Sachs International	4	(10,015)	(0.00)
US\$ 1,069,356	€ 1,000,000	05/07/2024	Goldman Sachs International	1	(2,540)	(0.00)
US\$ 2,686,318	CAD 3,700,000	02/07/2024	Goldman Sachs International	1	(17,669)	(0.00)
US\$ 263,898	TRY 9,480,000	18/09/2024	HSBC Bank Plc	2	(1,630)	(0.00)
US\$ 94,210	PLN 380,000	18/09/2024	HSBC Bank Plc	1	(225)	(0.00)
US\$ 447,982	PLN 1,810,000	18/09/2024	JPMorgan Chase Bank	3	(1,831)	(0.00)
US\$ 200,000	TWD 6,498,007	05/07/2024	JPMorgan Chase Bank	3	(264)	(0.00)
US\$ 300,000	SGD 407,096	10/07/2024	JPMorgan Chase Bank	2	(501)	(0.00)
US\$ 600,000	TWD 19,471,288	31/07/2024	JPMorgan Chase Bank	1	(310)	(0.00)
US\$ 100,000	NOK 1,067,138	10/07/2024	JPMorgan Chase Bank	1	(245)	(0.00)
US\$ 8,000,000	SEK 84,986,224	10/07/2024	JPMorgan Chase Bank	1	(28,130)	(0.01)
US\$ 6,700,000	ZAR 125,539,907	10/07/2024	JPMorgan Chase Bank	7	(171,079)	(0.02)
US\$ 2,600,000	HUF 963,052,648	10/07/2024	JPMorgan Chase Bank	3	(12,692)	(0.00)
US\$ 1,800,899	CHF 1,625,000	10/07/2024	JPMorgan Chase Bank	2	(9,210)	(0.00)
US\$ 400,000	PLN 1,629,127	10/07/2024	JPMorgan Chase Bank	1	(5,222)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (1.40%) (31 December 2023: (3.25%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
US\$ 444,588	MXN 8,300,000	18/09/2024	JPMorgan Chase Bank	2	(3,739)	(0.00)
US\$ 13,800,000	TRY 460,962,789	10/07/2024	JPMorgan Chase Bank	8	(139,753)	(0.02)
US\$ 100,000	TWD 3,254,115	01/08/2024	JPMorgan Chase Bank	1	(329)	(0.00)
US\$ 100,000	KRW 137,713,864	02/08/2024	JPMorgan Chase Bank	1	(87)	(0.00)
US\$ 5,147,046	MXN 95,500,000	10/07/2024	JPMorgan Chase Bank	6	(69,387)	(0.01)
US\$ 1,657,871	£ 1,312,500	10/07/2024	JPMorgan Chase Bank	1	(1,339)	(0.00)
US\$ 29,147,461	AUD 43,900,000	10/07/2024	JPMorgan Chase Bank	11	(176,660)	(0.02)
US\$ 96,654	€ 90,000	18/09/2024	JPMorgan Chase Bank	2	(174)	(0.00)
US\$ 31,837,124	CAD 43,700,000	10/07/2024	JPMorgan Chase Bank	6	(105,148)	(0.01)
US\$ 200,000	CLP 189,709,394	31/07/2024	JPMorgan Chase Bank	1	(917)	(0.00)
US\$ 397,731	COP 1,665,709,148	18/07/2024	JPMorgan Chase Bank	2	(2,928)	(0.00)
US\$ 100,000	COP 419,235,455	02/08/2024	JPMorgan Chase Bank	1	(585)	(0.00)
US\$ 507,994	INR 42,451,820	08/07/2024	JPMorgan Chase Bank	2	(1,240)	(0.00)
US\$ 2,031,976	INR 169,620,562	10/07/2024	JPMorgan Chase Bank	5	(2,744)	(0.00)
US\$ 9,184,285	INR 768,057,541	22/07/2024	JPMorgan Chase Bank	2	(25,086)	(0.00)
US\$ 5,054,465	¥ 812,500,000	10/07/2024	JPMorgan Chase Bank	1	(2,685)	(0.00)
US\$ 200,000	INR 16,724,775	01/08/2024	JPMorgan Chase Bank	1	(465)	(0.00)
US\$ 1,184,914	INR 99,122,144	31/07/2024	JPMorgan Chase Bank	2	(3,217)	(0.00)
US\$ 1,047,062	INR 87,484,720	26/07/2024	JPMorgan Chase Bank	2	(1,767)	(0.00)
US\$ 10,000,000	INR 836,108,400	18/07/2024	JPMorgan Chase Bank	1	(26,797)	(0.00)
US\$ 75,554,208	€ 70,569,664	10/07/2024	JPMorgan Chase Bank	4	(106,759)	(0.01)
US\$ 1,954,597	NZD 3,207,907	10/07/2024	JPMorgan Chase Bank	1	(138)	(0.00)
US\$ 1,200,000	KRW 1,666,948,269	29/07/2024	JPMorgan Chase Bank	5	(11,218)	(0.00)
US\$ 12,600,000	KRW 17,433,336,618	25/07/2024	JPMorgan Chase Bank	2	(64,374)	(0.01)
US\$ 14,083,739	INR 1,174,904,519	05/07/2024	JPMorgan Chase Bank	1	(7,949)	(0.00)
US\$ 100,000	INR 8,349,652	03/07/2024	JPMorgan Chase Bank	1	(135)	(0.00)
US\$ 100,000	KRW 139,145,271	22/07/2024	JPMorgan Chase Bank	1	(1,065)	(0.00)
US\$ 13,583,739	INR 1,136,414,246	25/07/2024	JPMorgan Chase Bank	1	(40,910)	(0.01)
US\$ 1,195,004	CAD 1,640,000	18/09/2024	Royal Bank of Canada	14	(5,768)	(0.00)
US\$ 710,673	INR 59,530,000	18/09/2024	Royal Bank of Canada	4	(1,723)	(0.00)
US\$ 60,288	PHP 3,550,000	18/09/2024	Royal Bank of Scotland	1	(414)	(0.00)
US\$ 669,658	KRW 922,010,000	19/09/2024	Royal Bank of Scotland	8	(2,276)	(0.00)
US\$ 226,256	CAD 310,000	18/09/2024	Royal Bank of Scotland	4	(719)	(0.00)
US\$ 112,259	CHF 100,000	18/09/2024	Royal Bank of Scotland	1	(100)	(0.00)
US\$ 214,797	THB 7,840,000	18/09/2024	Royal Bank of Scotland	3	(223)	(0.00)
US\$ 352,086	INR 29,510,000	18/09/2024	Royal Bank of Scotland	2	(1,060)	(0.00)
US\$ 78,979	PLN 320,000	18/09/2024	State Street Bank and Trust Co	2	(546)	(0.00)
US\$ 56,244	NOK 600,000	18/09/2024	State Street Bank and Trust Co	1	(219)	(0.00)
US\$ 880,458	€ 820,000	18/09/2024	State Street Bank and Trust Co	12	(1,756)	(0.00)
US\$ 278,363	AUD 420,000	18/09/2024	State Street Bank and Trust Co	3	(2,704)	(0.00)
US\$ 20,731	¥ 3,300,000	18/09/2024	State Street Bank and Trust Co	1	(35)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (1.40%) (31 December 2023: (3.25%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
US\$ 128,108	MXN 2,390,000	18/09/2024	State Street Bank and Trust Co	2	(989)	(0.00)
US\$ 170,258	SEK 1,800,000	18/09/2024	State Street Bank and Trust Co	1	(407)	(0.00)
US\$ 961,026	CAD 1,320,000	18/09/2024	State Street Bank and Trust Co	12	(5,451)	(0.00)
US\$ 67,323	CHF 60,000	18/09/2024	State Street Bank and Trust Co	1	(93)	(0.00)
US\$ 664,127	HUF 246,250,000	18/09/2024	State Street Bank and Trust Co	10	(2,310)	(0.00)
US\$ 111,979	TRY 4,020,000	18/09/2024	UBS AG	1	(619)	(0.00)
US\$ 480,156	NOK 5,130,000	18/09/2024	UBS AG	7	(2,599)	(0.00)
US\$ 372,446	THB 13,700,000	18/09/2024	UBS AG	3	(3,292)	(0.00)
US\$ 346,023	KRW 476,790,000	19/09/2024	UBS AG	5	(1,447)	(0.00)
US\$ 185,770	HUF 69,470,000	18/09/2024	UBS AG	2	(2,239)	(0.00)
US\$ 9,104,388	CAD 12,510,000	18/09/2024	UBS AG	5	(55,158)	(0.01)
US\$ 8,579,708	INR 718,740,000	18/09/2024	UBS AG	24	(21,467)	(0.00)
US\$ 251,466	PLN 1,030,000	18/09/2024	UBS AG	1	(4,505)	(0.00)
US\$ 139,746	NZD 230,000	18/09/2024	UBS AG	2	(401)	(0.00)
US\$ 5,313,274	PHP 312,420,000	18/09/2024	UBS AG	10	(28,828)	(0.00)
US\$ 31,544	CLP 30,010,000	23/09/2024	UBS AG	1	(229)	(0.00)
US\$ 1,581,719	AUD 2,390,000	18/09/2024	UBS AG	3	(17,682)	(0.00)
US\$ 3,068,883	TRY 108,500,000	26/08/2024	UBS AG	1	(47,102)	(0.01)
ZAR 1,240,000	US\$ 67,859	18/09/2024	Barclays Bank Plc	2	(359)	(0.00)
ZAR 23,360,000	US\$ 1,289,920	18/09/2024	Citibank NA	6	(18,305)	(0.00)
ZAR 8,680,000	US\$ 478,971	18/09/2024	Deutsche Bank AG	10	(6,468)	(0.00)
ZAR 1,240,000	US\$ 67,999	18/09/2024	JPMorgan Chase Bank	1	(499)	(0.00)
ZAR 30,910,565	US\$ 1,700,000	10/07/2024	JPMorgan Chase Bank	4	(8,196)	(0.00)
ZAR 5,410,000	US\$ 296,755	18/09/2024	Royal Bank of Scotland	1	(2,259)	(0.00)
ZAR 8,730,000	US\$ 478,525	18/09/2024	State Street Bank and Trust Co	5	(3,302)	(0.00)
<i>CHF Hedged Classes</i>						
CHF 67	US\$ 76	18/07/2024	Westpac Banking Corp	1	(1)	(0.00)
US\$ 2,598,624	CHF 2,348,901	18/07/2024	State Street Bank and Trust Co	1	(20,477)	(0.00)
US\$ 2,606,002	CHF 2,353,757	18/07/2024	UBS AG	2	(18,513)	(0.00)
US\$ 250,975	CHF 225,151	18/07/2024	Westpac Banking Corp	4	(76)	(0.00)
<i>EUR Hedged Classes</i>						
€ 175,849	US\$ 191,690	18/07/2024	State Street Bank and Trust Co	1	(3,080)	(0.00)
€ 114,819	US\$ 123,198	18/07/2024	UBS AG	1	(46)	(0.00)
€ 1,105	US\$ 1,197	18/07/2024	Westpac Banking Corp	8	(10)	(0.00)
US\$ 25,029,042	€ 23,397,169	18/07/2024	UBS AG	3	(66,034)	(0.01)
US\$ 967,505	€ 903,309	18/07/2024	Westpac Banking Corp	13	(1,356)	(0.00)
<i>GBP Hedged Classes</i>						
£ 10,050,004	US\$ 12,765,412	18/07/2024	Westpac Banking Corp	22	(59,968)	(0.01)
US\$ 6,361,201	£ 5,109,152	18/07/2024	Goldman Sachs International	1	(97,904)	(0.01)
US\$ 7,886,193	£ 6,284,285	18/07/2024	UBS AG	1	(58,541)	(0.01)
US\$ 43,654,387	£ 34,799,713	18/07/2024	Westpac Banking Corp	40	(340,193)	(0.04)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (1.40%) (31 December 2023: (3.25%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>JPY Hedged Classes</i>						
¥ 1,855,134,179	US\$ 12,213,350	18/07/2024	State Street Bank and Trust Co	3	(651,988)	(0.07)
¥ 1,812,619,817	US\$ 11,946,012	18/07/2024	UBS AG	1	(649,604)	(0.07)
<i>SGD Hedged Classes</i>						
SGD 20	US\$ 15	18/07/2024	UBS AG	1	(0)	(0.00)
SGD 107	US\$ 80	18/07/2024	Westpac Banking Corp	1	(1)	(0.00)
US\$ 13	SGD 18	18/07/2024	Westpac Banking Corp	1	(0)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(12,493,555)</b>	<b>(1.40)</b>

### Futures Contracts (0.74%) (31 December 2023: (1.51%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
1	1 Month SOFR Future November 2024	(21)	(0.00)
21	10-Year Mini Japanese Government Bond Future September 2024	(2,144)	(0.00)
36	3 Month CORRA Future December 2024	(37)	(0.00)
5	3 Month CORRA Future December 2025	(1,553)	(0.00)
312	3 Month CORRA Future June 2025	(19,010)	(0.00)
428	3 Month CORRA Future March 2025	(17,320)	(0.00)
100	3 Month SOFR Future August 2024	(156)	(0.00)
74	3 Month SOFR Future December 2024	(95,004)	(0.01)
4	3 Month SOFR Future December 2025	(10,938)	(0.00)
8	3 Month SOFR Future December 2026	(1,050)	(0.00)
100	3 Month SOFR Future July 2024	(156)	(0.00)
(86)	3 Month SOFR Future June 2025	(11,995)	(0.00)
7	3 Month SOFR Future June 2026	(1,413)	(0.00)
74	3 Month SOFR Future March 2025	(6,880)	(0.00)
(112)	3 Month SOFR Future March 2026	(50,970)	(0.01)
7	3 Month SOFR Future March 2027	(1,425)	(0.00)
8	3 Month SOFR Future March 2028	(1,563)	(0.00)
74	3 Month SOFR Future September 2024	(82,787)	(0.01)
(77)	3 Month SOFR Future September 2025	(42,018)	(0.01)
8	3 Month SOFR Future September 2026	(1,113)	(0.00)
(5)	3 Month SONIA Future December 2024	(853)	(0.00)
1	3 Month SONIA Future December 2025	(348)	(0.00)
4	3 Month SONIA Future December 2026	(1,707)	(0.00)
5	3 Month SONIA Future June 2025	(269)	(0.00)
2	3 Month SONIA Future June 2026	(853)	(0.00)
(7)	3 Month SONIA Future March 2025	(1,659)	(0.00)
(28)	3 Month SONIA Future March 2026	(17,365)	(0.00)
4	3 Month SONIA Future March 2027	(1,691)	(0.00)
4	3 Month SONIA Future September 2026	(1,659)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Futures Contracts (0.74%) (31 December 2023: (1.51%)) (continued)

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
347	30 Day Federal Funds Future July 2024	(2,084)	(0.00)
(1)	30 Day Federal Funds Future May 2025	(563)	(0.00)
(4)	3-Month Euro EURIBOR Future December 2025	(1,099)	(0.00)
(44)	3-Month Euro EURIBOR Future June 2025	(216)	(0.00)
(92)	3-Month Euro EURIBOR Future March 2025	(20,610)	(0.00)
(2)	3-Month Euro EURIBOR Future March 2026	(415)	(0.00)
(16)	3-Month Euro EURIBOR Future September 2025	(991)	(0.00)
2	3-Month Euro EURIBOR Future September 2026	(455)	(0.00)
200	3-Month Euro EURIBOR Call Option on Future August 2024, Strike Price EUR 97.50	(233)	(0.00)
400	3-Month Euro EURIBOR Put Option on Future August 2024, Strike Price EUR 95.63	(3,115)	(0.00)
200	3-Month Euro EURIBOR Put Option on Future August 2024, Strike Price EUR 95.88	(1,550)	(0.00)
800	3-Month Euro EURIBOR Put Option on Future December 2024, Strike Price EUR 96.13	(22,722)	(0.00)
800	3-Month Euro EURIBOR Put Option on Future December 2024, Strike Price EUR 96.63	(36,230)	(0.01)
1,040	3-Month Euro EURIBOR Call Option on Future July 2024, Strike Price EUR 97.00	(1,173)	(0.00)
500	3-Month Euro EURIBOR Call Option on Future July 2024, Strike Price EUR 97.13	(583)	(0.00)
800	3-Month Euro EURIBOR Put Option on Future September 2024, Strike Price EUR 96.00	(8,836)	(0.00)
800	3-Month Euro EURIBOR Put Option on Future September 2024, Strike Price EUR 96.50	(59,279)	(0.01)
(2)	90-Day Bank Bill Future December 2025	(65)	(0.00)
743	90-Day Bank Bill Future September 2024	(186,898)	(0.02)
(560)	Australian Dollar Currency Future September 2024	(668,072)	(0.08)
6	Australian Government Bond 10-Year Future September 2024	(3,179)	(0.00)
280	BIST 30 Index Future August 2024	(1,969)	(0.00)
(10)	BMW AG December 2024	(2,144)	(0.00)
1	Brazil Real Currency Future July 2024	(40)	(0.00)
250	British Pound Currency Future September 2024	(47,412)	(0.01)
441	CAC40 Index Future July 2024	(699,077)	(0.08)
451	Canadian 10-Year Bond Future September 2024	(167,625)	(0.02)
(342)	Canadian Dollar Currency Future September 2024	(18,124)	(0.00)
74	CBOE VIX Index Future August 2024	(23,225)	(0.00)
100	CBOE VIX Index Future July 2024	(3,188)	(0.00)
(3)	DAX Index Future September 2024	(8,520)	(0.00)
9	DJIA Micro E-mini Future September 2024	(1,013)	(0.00)
4	DJIA Mini E-CBOT Future September 2024	(4,602)	(0.00)
1	E-mini Materials Future September 2024	(150)	(0.00)
24	E-mini Russell 2000 Index Future September 2024	(17,735)	(0.00)
5	E-mini Technology Future September 2024	(16,710)	(0.00)
4	E-mini Utilities Future September 2024	(5,670)	(0.00)
153	Euro Stoxx 50 Future September 2024	(98,708)	(0.01)
11	Euro Stoxx 50 Index Dividend Future December 2025	(782)	(0.00)
350	Euro STOXX Bank Index Future September 2024	(15,634)	(0.00)
(4)	Euro/Pound Sterling Currency Future September 2024	(1,770)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

**Futures Contracts (0.74%) (31 December 2023: (1.51%)) (continued)**

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(224)	Euro-BOBL Future September 2024	(29,751)	(0.00)
20	Euro-BTP Future September 2024	(25,422)	(0.00)
80	Euro-BTP Call Option on Future August 2024, Strike Price EUR 119.50	(5,258)	(0.00)
20	Euro-BTP Put Option on Future August 2024, Strike Price EUR 109.00	(1,580)	(0.00)
818	Euro-Bund Future September 2024	(758,603)	(0.09)
570	Euro-Bund Call Option on Future July 2024, Strike Price EUR 134.50	(221,552)	(0.02)
150	Euro-Bund Weekly Call Option on Future July 2024, Strike Price EUR 132.50	(33,905)	(0.00)
100	Euro-Bund Weekly Call Option on Future July 2024, Strike Price EUR 137.00	(2,863)	(0.00)
(100)	Euro-Bund Weekly Put Option on Future July 2024, Strike Price EUR 129.50	(1,175)	(0.00)
(100)	Euro-Bund Weekly Put Option on Future July 2024, Strike Price EUR 130.00	(3,580)	(0.00)
(320)	Euro-Bund Weekly Put Option on Future July 2024, Strike Price EUR 131.00	(64,496)	(0.01)
1	Euro-Buxl 30-Year Bond Future September 2024	(4,158)	(0.00)
68	Euro-OAT Future September 2024	(66,666)	(0.01)
(2,132)	Euro-Schatz Future September 2024	(92,599)	(0.01)
591	FTSE 100 Index Future September 2024	(369,331)	(0.04)
2	FTSE China A50 Index Future July 2024	(236)	(0.00)
132	FTSE/JSE Top 40 Index Future September 2024	(20,993)	(0.00)
55	FTSE/MIB Index Future September 2024	(72,682)	(0.01)
75	Hang Seng China Enterprises Index Future July 2024	(28,870)	(0.01)
282	Hang Seng China Enterprises Index Call Option on Future July 2024, Strike Price HKD 6,400.00	(95,222)	(0.01)
246	Hang Seng China Enterprises Index Call Option on Future July 2024, Strike Price HKD 6,500.00	(64,814)	(0.01)
202	Hang Seng China Enterprises Index Call Option on Future July 2024, Strike Price HKD 6,600.00	(31,121)	(0.00)
26	Hang Seng China Enterprises Index Call Option on Future July 2024, Strike Price HKD 6,700.00	(4,364)	(0.00)
125	Hang Seng China Enterprises Index Call Option on Future July 2024, Strike Price HKD 6,800.00	(14,416)	(0.00)
128	Hang Seng China Enterprises Index Call Option on Future July 2024, Strike Price HKD 6,900.00	(10,492)	(0.00)
52	Hang Seng China Enterprises Index Call Option on Future July 2024, Strike Price HKD 7,000.00	(2,732)	(0.00)
45	Hang Seng Index Future July 2024	(28,172)	(0.00)
17	Hang Seng Index Option on Future July 2024, Strike Price HKD 17,800.00	(2,644)	(0.00)
17	Hang Seng Index Option on Future July 2024, Strike Price HKD 18,200.00	(1,231)	(0.00)
12	Hang Seng Index Option on Future July 2024, Strike Price HKD 18,500.00	(6,484)	(0.00)
24	IBEX 35 Index Future July 2024	(35,357)	(0.01)
12	IBEX 35 Mini Index Future July 2024	(2,280)	(0.00)
(7)	Indian Rupee Currency Future July 2024	(452)	(0.00)
113	Japan Government 10-Year Bond (OSE) Future September 2024	(205,893)	(0.02)
110	Japanese Yen Currency Future September 2024	(22,822)	(0.00)
(13)	KOSPI 200 Index Future September 2024	(19,143)	(0.00)
(14)	Mini-DAX Future September 2024	(7,604)	(0.00)
13	Mini-Hang Seng China Enterprises Index Future July 2024	(1,461)	(0.00)
47	Mini-Hang Seng Index Future July 2024	(8,174)	(0.00)
34	MSCI Emerging Markets Index Future September 2024	(3,910)	(0.00)
19	NASD 100 Micro E-mini Future September 2024	(4,622)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Futures Contracts (0.74%) (31 December 2023: (1.51%)) (continued)

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
79	Nasdaq 100 E-mini Future September 2024	(172,235)	(0.02)
24	New Zealand Dollar Currency Future September 2024	(4,067)	(0.00)
8	S&P 500 Consumer Staples Index September 2024	(5,690)	(0.00)
33	S&P 500 Micro E-mini Future September 2024	(381)	(0.00)
7	S&P E-mini S&P MidCap 400 Future September 2024	(11,340)	(0.00)
(85)	S&P/TSX 60 Index Future September 2024	(30,533)	(0.01)
(452)	Short-Term Euro-BTP Future September 2024	(6,088)	(0.00)
59	Stellantis NV December 2024	(8,536)	(0.00)
8	STOXX Europe 600 Index Future September 2024	(59,142)	(0.01)
3	STOXX Europe 600 Insurance Future September 2024	(241)	(0.00)
11	STOXX Europe 600 Utilities September 2024	(3,221)	(0.00)
1	Swiss Franc Currency Future September 2024	(2,156)	(0.00)
9	TAIEX Future July 2024	(6,074)	(0.00)
460	United Kingdom Long Gilt Future September 2024	(704,068)	(0.08)
(1,441)	US Treasury 10-Year Note (CBT) Future September 2024	(206,041)	(0.03)
(15)	US Treasury 2-Year Note (CBT) Future September 2024	(82,470)	(0.01)
(12)	US Treasury 3-Year Note (CBT) Future September 2024	(11,344)	(0.00)
713	US Treasury 5-Year Note (CBT) Future September 2024	(98,762)	(0.01)
57	US Treasury Long Bond (CBT) Future September 2024	(98,031)	(0.01)
1	US Treasury Ultra Bond (CBT) Future September 2024	(3,125)	(0.00)
1,480	VSTOXX Future July 2024	(9,596)	(0.00)
(109)	WIG 20 Index Future December 2049	(32,930)	(0.01)
(219)	Yen Denominated Nikkei Future September 2024	(183,082)	(0.02)
<b>Total Unrealised Loss on Futures Contracts <sup>±</sup></b>		<b>(6,642,706)</b>	<b>(0.74)</b>

### Written Options Contracts (17.64%) (31 December 2023: (23.28%))

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Call Options</b>				
(1,800)	13/12/2024	3 Month SONIA Call Option on Future, Strike Price GBP96.20 <sup>±</sup>	(71,106)	(0.01)
(130,036)	01/08/2028	Advanced Energy Industries Inc, Strike Price \$137.46 <sup>∞</sup>	(3,627,387)	(0.41)
(121,230)	29/01/2029	Akamai Technologies Inc, Strike Price \$126.31 <sup>∞</sup>	(2,559,592)	(0.29)
(125,000)	15/08/2025	Akamai Technologies Inc, Strike Price \$95.00 <sup>∞</sup>	(1,559,599)	(0.18)
(12)	19/07/2024	Charles Schwab Corp, Strike Price \$68.00 <sup>±</sup>	(7,500)	(0.00)
(199)	19/07/2024	Charles Schwab Corp, Strike Price \$76.00 <sup>±</sup>	(25,572)	(0.00)
(169)	19/07/2024	Charles Schwab Corp, Strike Price \$80.00 <sup>±</sup>	(6,000)	(0.00)
(24)	19/07/2024	Charles Schwab Corp, Strike Price \$84.00 <sup>±</sup>	(192)	(0.00)
(117,000)	20/11/2026	Confluent Inc, Strike Price \$100.06 <sup>∞</sup>	(139,457)	(0.02)
(117,000)	18/12/2026	Confluent Inc, Strike Price \$100.06 <sup>∞</sup>	(153,908)	(0.02)
(116,000)	15/01/2027	Confluent Inc, Strike Price \$100.06 <sup>∞</sup>	(167,884)	(0.02)
(210,000)	15/01/2027	Conmed Corp, Strike Price \$139.47 <sup>∞</sup>	(632,244)	(0.07)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Written Options Contracts (17.64%) (31 December 2023: (23.28%)) (continued)

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Call Options (continued)</b>				
(1,395,000)	21/03/2025	Deutsche Telekom AG, Strike Price EUR15.50 <sup>∞</sup>	(12,782,885)	(1.43)
(120,000)	02/12/2024	Dual digital option: Xtrackers MSCI Eurozone Hedged Equity and EURO STOXX Banks Index, Strike Price EUR9.33 and EUR123.95 <sup>∞</sup>	(6,962)	(0.00)
(334,375)	29/08/2028	Enovis Corp, Strike Price \$58.32 <sup>∞</sup>	(3,718,371)	(0.42)
(110,000)	17/09/2027	Envestnet Inc, Strike Price \$73.37 <sup>∞</sup>	(1,550,809)	(0.17)
(110,000)	15/10/2027	Envestnet Inc, Strike Price \$73.37 <sup>∞</sup>	(1,591,394)	(0.18)
(110,000)	19/11/2027	Envestnet Inc, Strike Price \$73.37 <sup>∞</sup>	(1,642,118)	(0.18)
(370)	19/07/2024	Euro Stoxx 50 Index, Strike Price EUR5,150.00 <sup>±</sup>	(19,827)	(0.00)
(300,000)	15/06/2029	Fluor Corp, Strike Price \$45.50 <sup>∞</sup>	(4,880,812)	(0.55)
(300,000)	13/07/2029	Fluor Corp, Strike Price \$45.50 <sup>∞</sup>	(4,919,776)	(0.55)
(300,000)	13/08/2029	Fluor Corp, Strike Price \$45.50 <sup>∞</sup>	(4,963,641)	(0.56)
(50,000)	17/07/2026	Insulet Corp, Strike Price \$225.00 <sup>∞</sup>	(2,260,987)	(0.25)
(60)	12/07/2024	JPMorgan Chase & Co, Strike Price \$195.00 <sup>±</sup>	(48,000)	(0.01)
(81)	12/07/2024	JPMorgan Chase & Co, Strike Price \$200.00 <sup>±</sup>	(40,500)	(0.01)
(107)	12/07/2024	JPMorgan Chase & Co, Strike Price \$202.50 <sup>±</sup>	(39,858)	(0.00)
(43)	12/07/2024	JPMorgan Chase & Co, Strike Price \$210.00 <sup>±</sup>	(4,838)	(0.00)
(80,000)	15/12/2028	Live Nation Entertainment Inc, Strike Price \$108.00 <sup>∞</sup>	(2,173,866)	(0.24)
(175)	17/01/2025	MetLife Inc, Strike Price \$70.00 <sup>±</sup>	(100,625)	(0.01)
MXN (500,000,000)	05/07/2024	Mexican Peso/Chinese Yuan Renminbi Currency Option, Strike Price CNY0.45 <sup>∞</sup>	(0)	(0.00)
(112,500)	18/07/2025	Middleby Corp, Strike Price \$130.00 <sup>∞</sup>	(1,619,832)	(0.18)
(446,500)	09/02/2029	ON Semiconductor Corp, Strike Price \$103.87 <sup>∞</sup>	(8,943,381)	(1.00)
(446,500)	16/02/2029	ON Semiconductor Corp, Strike Price \$103.87 <sup>∞</sup>	(8,975,259)	(1.01)
(2)	19/07/2024	Rocket Companies Inc, Strike Price \$18.00 <sup>±</sup>	(10)	(0.00)
(1)	19/07/2024	S&P 500 E-mini Call Option on Future, Strike Price \$5,400.00 <sup>±</sup>	(7,025)	(0.00)
(55)	15/11/2024	S&P 500 E-mini Call Option on Future, Strike Price \$5,600.00 <sup>±</sup>	(448,250)	(0.05)
(3)	20/12/2024	S&P 500 Index, Strike Price \$4,500.00 <sup>±</sup>	(326,445)	(0.04)
(1)	18/10/2024	S&P 500 Index, Strike Price \$4,600.00 <sup>±</sup>	(94,670)	(0.01)
(6)	17/01/2025	S&P 500 Index, Strike Price \$4,750.00 <sup>±</sup>	(530,130)	(0.06)
(8)	20/12/2024	S&P 500 Index, Strike Price \$4,900.00 <sup>±</sup>	(578,720)	(0.07)
(10)	17/01/2025	S&P 500 Index, Strike Price \$4,900.00 <sup>±</sup>	(751,050)	(0.08)
(2)	20/12/2024	S&P 500 Index, Strike Price \$5,000.00 <sup>±</sup>	(127,180)	(0.01)
(1)	20/12/2024	S&P 500 Index, Strike Price \$5,050.00 <sup>±</sup>	(59,355)	(0.01)
(8)	17/01/2025	S&P 500 Index, Strike Price \$5,075.00 <sup>±</sup>	(481,280)	(0.05)
(12)	17/01/2025	S&P 500 Index, Strike Price \$5,225.00 <sup>±</sup>	(576,120)	(0.07)
(6)	20/12/2024	S&P 500 Index, Strike Price \$5,300.00 <sup>±</sup>	(234,180)	(0.03)
(20)	17/01/2025	S&P 500 Index, Strike Price \$5,375.00 <sup>±</sup>	(732,900)	(0.08)
(3)	20/09/2024	S&P 500 Index, Strike Price \$5,500.00 <sup>±</sup>	(40,155)	(0.00)
(16)	20/12/2024	S&P 500 Index, Strike Price \$5,500.00 <sup>±</sup>	(398,640)	(0.05)
(2)	20/12/2024	S&P 500 Index, Strike Price \$5,550.00 <sup>±</sup>	(43,570)	(0.01)



## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Written Options Contracts (17.64%) (31 December 2023: (23.28%)) (continued)

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Call Options (continued)</b>				
(24)	17/01/2025	S&P 500 Index, Strike Price \$5,575.00 ±	(559,560)	(0.06)
(11)	17/01/2025	S&P 500 Index, Strike Price \$5,700.00 ±	(180,290)	(0.02)
(18)	17/01/2025	S&P 500 Index, Strike Price \$5,900.00 ±	(148,680)	(0.02)
(14)	20/12/2024	S&P 500 Index, Strike Price \$6,000.00 ±	(56,700)	(0.01)
(1)	20/12/2024	S&P 500 Index, Strike Price \$6,100.00 ±	(2,530)	(0.00)
(20)	17/01/2025	S&P 500 Index, Strike Price \$6,100.00 ±	(73,200)	(0.01)
(216,740)	01/05/2028	Seagate Technology Holdings Plc, Strike Price \$82.47 ∞	(8,362,295)	(0.94)
(400,000)	21/01/2028	Semtech Corp, Strike Price \$37.00 ∞	(4,943,102)	(0.55)
(2,090)	19/07/2024	Shift4 Payments Inc, Strike Price \$67.88 ∞	(1,346,306)	(0.15)
(300)	05/07/2024	SOFR 1 Year Mid-Curve Call Option on Future, Strike Price \$96.00 ±	(26,250)	(0.00)
(894,454)	28/02/2030	Stem Inc, Strike Price \$7.13 ∞	(512,173)	(0.06)
(1)	17/07/2024	Taiwan Stock Exchange Index, Strike Price TWD22,200.00 ±	(1,410)	(0.00)
(80)	17/07/2024	Taiwan Stock Exchange Index, Strike Price TWD22,700.00 ±	(67,198)	(0.01)
(59)	17/07/2024	Taiwan Stock Exchange Index, Strike Price TWD22,800.00 ±	(44,830)	(0.01)
(26)	17/07/2024	Taiwan Stock Exchange Index, Strike Price TWD22,900.00 ±	(17,351)	(0.00)
(210)	17/07/2024	Taiwan Stock Exchange Index, Strike Price TWD23,000.00 ±	(124,609)	(0.01)
(77)	17/07/2024	Taiwan Stock Exchange Index, Strike Price TWD23,100.00 ±	(39,400)	(0.00)
(47)	17/07/2024	Taiwan Stock Exchange Index, Strike Price TWD23,300.00 ±	(18,182)	(0.00)
(77)	17/07/2024	Taiwan Stock Exchange Index, Strike Price TWD23,400.00 ±	(25,871)	(0.00)
(109)	17/07/2024	Taiwan Stock Exchange Index, Strike Price TWD23,500.00 ±	(30,911)	(0.00)
(127,138)	17/07/2028	Tetra Tech Inc, Strike Price \$196.64 ∞	(7,733,041)	(0.87)
(64)	19/07/2024	Uber Technologies Inc, Strike Price \$70.00 ±	(21,760)	(0.00)
USD (21,261,000)	05/03/2026	United States Dollar/Japanese Yen Currency Option, Strike Price JPY137.00 ∞	(1,942,235)	(0.22)
(818,777)	25/10/2028	Wayfair Inc, Strike Price \$45.80 ∞	(26,955,604)	(3.02)
(249,066)	16/10/2028	Western Digital Corp, Strike Price \$52.20 ∞	(10,047,413)	(1.13)
(120,000)	19/10/2029	Wolfspeed Inc, Strike Price \$120.00 ∞	(653,398)	(0.07)
<b>Put Options</b>				
(400)	13/12/2024	3 Month SOFR Put Option on Future, Strike Price \$94.38 ±	(5,000)	(0.00)
(400)	11/10/2024	3 Month SOFR Put Option on Future, Strike Price \$94.63 ±	(5,000)	(0.00)
(2,000)	13/12/2024	3 Month SONIA Put Option on Future, Strike Price GBP94.70 ±	(79,006)	(0.01)
(20,806)	09/09/2024	Advanced Energy Industries Inc, Strike Price \$111.45 ∞	(155,855)	(0.02)
(53,892)	15/08/2025	Akamai Technologies Inc, Strike Price \$104.07 ∞	(924,124)	(0.10)
(33,950)	21/08/2024	Akamai Technologies Inc, Strike Price \$109.08 ∞	(633,086)	(0.07)
(62)	19/07/2024	Boyd Gaming Corp, Strike Price \$55.00 ±	(6,820)	(0.00)
(20)	19/07/2024	Charles Schwab Corp, Strike Price \$64.00 ±	(260)	(0.00)
(174)	19/07/2024	Charles Schwab Corp, Strike Price \$68.00 ±	(7,221)	(0.00)
(201)	19/07/2024	Charles Schwab Corp, Strike Price \$72.00 ±	(27,738)	(0.00)
(5)	19/07/2024	Charles Schwab Corp, Strike Price \$78.00 ±	(2,200)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

## Written Options Contracts (17.64%) (31 December 2023: (23.28%)) (continued)

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Put Options (continued)</b>				
(11,700)	20/11/2026	Confluent Inc, Strike Price \$76.14 <sup>∞</sup>	(481,182)	(0.05)
(11,700)	18/12/2026	Confluent Inc, Strike Price \$76.28 <sup>∞</sup>	(482,141)	(0.05)
(11,600)	15/01/2027	Confluent Inc, Strike Price \$76.41 <sup>∞</sup>	(478,813)	(0.05)
(70,547)	15/01/2027	Conmed Corp, Strike Price \$110.88 <sup>∞</sup>	(2,605,869)	(0.29)
(1,448,995)	21/03/2025	Deutsche Telekom AG, Strike Price EUR10.99 <sup>∞</sup>	(16,401)	(0.00)
(1,448,995)	21/03/2025	Deutsche Telekom AG, Strike Price EUR11.83 <sup>∞</sup>	(21,935)	(0.00)
(103,656)	30/10/2024	Enovis Corp, Strike Price \$47.45 <sup>∞</sup>	(408,644)	(0.05)
(92,400)	15/10/2027	Envestnet Inc, Strike Price \$72.69 <sup>∞</sup>	(1,286,421)	(0.14)
(173,640)	09/08/2024	Fluor Corp, Strike Price \$36.19 <sup>∞</sup>	(45,043)	(0.01)
(10,659)	17/07/2026	Insulet Corp, Strike Price \$321.48 <sup>∞</sup>	(1,151,135)	(0.13)
(13)	12/07/2024	JPMorgan Chase & Co, Strike Price \$190.00 <sup>±</sup>	(715)	(0.00)
(27)	12/07/2024	JPMorgan Chase & Co, Strike Price \$192.50 <sup>±</sup>	(2,390)	(0.00)
(74)	12/07/2024	JPMorgan Chase & Co, Strike Price \$197.50 <sup>±</sup>	(16,021)	(0.00)
(93)	12/07/2024	JPMorgan Chase & Co, Strike Price \$205.00 <sup>±</sup>	(52,778)	(0.01)
(12,952)	15/12/2028	Live Nation Entertainment Inc, Strike Price \$101.56 <sup>∞</sup>	(230,453)	(0.03)
(175)	17/01/2025	MetLife Inc, Strike Price \$65.00 <sup>±</sup>	(45,062)	(0.01)
(45,713)	18/07/2025	Middleby Corp, Strike Price \$150.83 <sup>∞</sup>	(1,205,920)	(0.14)
(151,810)	28/02/2025	ON Semiconductor Corp, Strike Price \$80.75 <sup>∞</sup>	(2,255,762)	(0.25)
(122)	17/07/2024	POSCO Holdings Inc, Strike Price KRW488,000.00 <sup>∞</sup>	(10,992)	(0.00)
(65)	31/07/2024	S&P 500 E-mini Put Option on Future, Strike Price \$4,800.00 <sup>±</sup>	(8,775)	(0.00)
(65)	30/08/2024	S&P 500 E-mini Put Option on Future, Strike Price \$4,900.00 <sup>±</sup>	(37,375)	(0.00)
(59)	20/09/2024	S&P 500 E-mini Put Option on Future, Strike Price \$5,200.00 <sup>±</sup>	(123,900)	(0.01)
(1)	19/07/2024	S&P 500 E-mini Put Option on Future, Strike Price \$5,380.00 <sup>±</sup>	(825)	(0.00)
(36)	17/01/2025	S&P 500 Index, Strike Price \$2,600.00 <sup>±</sup>	(13,500)	(0.00)
(70)	17/01/2025	S&P 500 Index, Strike Price \$2,700.00 <sup>±</sup>	(29,050)	(0.00)
(20)	20/12/2024	S&P 500 Index, Strike Price \$3,100.00 <sup>±</sup>	(10,000)	(0.00)
(24)	17/01/2025	S&P 500 Index, Strike Price \$3,325.00 <sup>±</sup>	(20,160)	(0.00)
(45)	17/01/2025	S&P 500 Index, Strike Price \$3,425.00 <sup>±</sup>	(42,075)	(0.01)
(42)	20/12/2024	S&P 500 Index, Strike Price \$3,500.00 <sup>±</sup>	(33,390)	(0.00)
(5)	20/12/2024	S&P 500 Index, Strike Price \$3,525.00 <sup>±</sup>	(4,100)	(0.00)
(60)	17/01/2025	S&P 500 Index, Strike Price \$3,550.00 <sup>±</sup>	(63,900)	(0.01)
(14)	20/12/2024	S&P 500 Index, Strike Price \$3,800.00 <sup>±</sup>	(15,610)	(0.00)
(17)	17/01/2025	S&P 500 Index, Strike Price \$4,050.00 <sup>±</sup>	(31,110)	(0.00)
(32)	17/01/2025	S&P 500 Index, Strike Price \$4,150.00 <sup>±</sup>	(65,760)	(0.01)
(28)	20/12/2024	S&P 500 Index, Strike Price \$4,250.00 <sup>±</sup>	(53,340)	(0.01)
(3)	20/12/2024	S&P 500 Index, Strike Price \$4,300.00 <sup>±</sup>	(6,105)	(0.00)
(40)	17/01/2025	S&P 500 Index, Strike Price \$4,300.00 <sup>±</sup>	(98,600)	(0.01)
(1)	18/10/2024	S&P 500 Index, Strike Price \$4,500.00 <sup>±</sup>	(1,305)	(0.00)
(9)	20/12/2024	S&P 500 Index, Strike Price \$4,500.00 <sup>±</sup>	(24,165)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Written Options Contracts (17.64%) (31 December 2023: (23.28%)) (continued)

Number of Contracts/ Notional Amount	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Put Options (continued)</b>				
(11)	17/01/2025	S&P 500 Index, Strike Price \$4,750.00 ±	(51,150)	(0.01)
(18)	17/01/2025	S&P 500 Index, Strike Price \$4,900.00 ±	(106,470)	(0.01)
(14)	20/12/2024	S&P 500 Index, Strike Price \$5,000.00 ±	(85,890)	(0.01)
(1)	20/12/2024	S&P 500 Index, Strike Price \$5,050.00 ±	(6,715)	(0.00)
(16)	17/01/2025	S&P 500 Index, Strike Price \$5,075.00 ±	(127,360)	(0.01)
(36,846)	09/09/2024	Seagate Technology Holdings Plc, Strike Price \$64.30 ∞	(1,724)	(0.00)
(58,277)	21/01/2028	Semtech Corp, Strike Price \$41.74 ∞	(1,013,678)	(0.11)
(1,050)	19/07/2024	Shift4 Payments Inc, Strike Price \$66.42 ∞	(79,185)	(0.01)
(1,050)	16/08/2024	Shift4 Payments Inc, Strike Price \$66.42 ∞	(287,896)	(0.03)
(300)	05/07/2024	SOFR 1 Year Mid-Curve Put Option on Future, Strike Price \$95.69 ±	(11,250)	(0.00)
(89,445)	28/03/2025	Stem Inc, Strike Price \$2.25 ∞	(112,834)	(0.01)
(15)	17/07/2024	Taiwan Stock Exchange Index, Strike Price TWD22,100.00 ±	(2,728)	(0.00)
(14)	17/07/2024	Taiwan Stock Exchange Index, Strike Price TWD22,200.00 ±	(2,913)	(0.00)
(35)	17/07/2024	Taiwan Stock Exchange Index, Strike Price TWD22,600.00 ±	(12,677)	(0.00)
(26)	17/07/2024	Taiwan Stock Exchange Index, Strike Price TWD22,700.00 ±	(10,819)	(0.00)
(36)	17/07/2024	Taiwan Stock Exchange Index, Strike Price TWD22,800.00 ±	(17,367)	(0.00)
(70)	17/07/2024	Taiwan Stock Exchange Index, Strike Price TWD22,900.00 ±	(37,760)	(0.00)
(102)	17/07/2024	Taiwan Stock Exchange Index, Strike Price TWD23,000.00 ±	(62,882)	(0.01)
(86)	17/07/2024	Taiwan Stock Exchange Index, Strike Price TWD23,100.00 ±	(59,911)	(0.01)
(62)	17/07/2024	Taiwan Stock Exchange Index, Strike Price TWD23,200.00 ±	(48,734)	(0.01)
(34,900)	19/08/2024	Tetra Tech Inc, Strike Price \$165.63 ∞	(30,554)	(0.00)
USD (500,000)	23/08/2024	United States Dollar/Turkish Lira Currency Option, Strike Price TRY33.50 ∞	(142,423)	(0.02)
(67,500)	13/05/2025	Wayfair Inc, Strike Price \$75.94 ∞	(1,751,980)	(0.20)
(41,096)	07/11/2024	Western Digital Corp, Strike Price \$42.46 ∞	(8,380)	(0.00)
(21,739)	19/10/2029	Wolfspeed Inc, Strike Price \$107.31 ∞	(1,509,047)	(0.17)
<b>Total Fair Value on Written Options Contracts (Premium: US\$ 166,665,662)</b>			<b>(157,507,520)</b>	<b>(17.64)</b>

The counterparties on OTC Options Contracts are BNP Paribas, Goldman Sachs International and JPMorgan Chase Bank.

### Contracts for Differences (1.10%) (31 December 2023: (1.26%))

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
1,000	3M Co	Goldman Sachs International	(652)	(0.00)
69,717	3M Co	Morgan Stanley	(7,187)	(0.00)
(288,075)	89bio Inc	Goldman Sachs International	(49,139)	(0.01)
(53,195)	89bio Inc	JPMorgan Chase Bank	(4,209)	(0.00)
(239,552)	Abbott Laboratories	Goldman Sachs International	(5,106)	(0.00)
149,516	AbbVie Inc	JPMorgan Chase Bank	(201)	(0.00)
553,944	AbbVie Inc	Goldman Sachs International	(39,103)	(0.01)
(5,059,750)	Absa Group Ltd	JPMorgan Chase Bank	(11,556)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(1,852,901)	Absa Group Ltd	Goldman Sachs International	(3,715)	(0.00)
(704,932)	Absa Group Ltd	Morgan Stanley	(1,404)	(0.00)
(524,338)	Academy Sports & Outdoors Inc	Morgan Stanley	(63,911)	(0.01)
200	Accenture Plc Class A	Goldman Sachs International	(0)	(0.00)
(82,718)	Accenture Plc Class A	Morgan Stanley	(1,068)	(0.00)
(82,417)	Accor SA	Goldman Sachs International	(2,593)	(0.00)
(331,226)	Accor SA	JPMorgan Chase Bank	(8,294)	(0.00)
90,794	Addus HomeCare Corp	Goldman Sachs International	(24,546)	(0.01)
(18)	Adeia Inc	Goldman Sachs International	(7)	(0.00)
(1,200)	Adobe Inc	Goldman Sachs International	(1)	(0.00)
27,027	Advanced Micro Devices Inc	Morgan Stanley	(2,475)	(0.00)
(132,060)	AECOM	Morgan Stanley	(43)	(0.00)
(131,273)	AES Corp	Morgan Stanley	(13,145)	(0.00)
(500)	Aflac Inc	Goldman Sachs International	(89)	(0.00)
73,838	Aflac Inc	Morgan Stanley	(4,051)	(0.00)
42,324	Agilent Technologies Inc	JPMorgan Chase Bank	(3,854)	(0.00)
31,876	agilon health Inc	Morgan Stanley	(6,040)	(0.00)
(277,061)	agilon health Inc	Goldman Sachs International	(12,238)	(0.00)
41,782	Agree Realty Corp	Morgan Stanley	(2,887)	(0.00)
43,628	Air Lease Corp	Morgan Stanley	(64)	(0.00)
72,143	Air Products & Chemicals Inc	Morgan Stanley	(4,715)	(0.00)
100	Air Products & Chemicals Inc	Goldman Sachs International	(0)	(0.00)
13,286	Airbnb Inc Class A	Morgan Stanley	(270)	(0.00)
101,527	Airbnb Inc Class A	JPMorgan Chase Bank	(4,215)	(0.00)
38,309	Airbnb Inc Class A	Goldman Sachs International	(1,056)	(0.00)
78,488	Akamai Technologies Inc	Morgan Stanley	(169)	(0.00)
500	Akamai Technologies Inc	Goldman Sachs International	(0)	(0.00)
(34)	Alamo Group Inc	Goldman Sachs International	(0)	(0.00)
(4,559)	Alarm.com Holdings Inc	Goldman Sachs International	(306)	(0.00)
(93,756)	Alarm.com Holdings Inc	Morgan Stanley	(5,637)	(0.00)
(41,293)	Alarm.com Holdings Inc	JPMorgan Chase Bank	(2,017)	(0.00)
18	Albany International Corp Class A	Goldman Sachs International	(22)	(0.00)
(440,901)	Albertsons Cos Inc Class A	Morgan Stanley	(52,007)	(0.01)
(57,919)	Alector Inc	Goldman Sachs International	(5,870)	(0.00)
(244,976)	Alector Inc	JPMorgan Chase Bank	(89,555)	(0.01)
(11)	Alexander & Baldwin Inc	Goldman Sachs International	(0)	(0.00)
(300)	Alexandria Real Estate Equities Inc	Goldman Sachs International	(0)	(0.00)
14,200,000	Alibaba Group Holding Ltd	Nomura	(3,766)	(0.00)
(139,667)	Align Technology Inc	Morgan Stanley	(6,710)	(0.00)
(588,691)	Alkermes Plc	JPMorgan Chase Bank	(88,438)	(0.01)
(76,602)	Alkermes Plc	Goldman Sachs International	(1,504)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
700	Allegion Plc	Goldman Sachs International	(1)	(0.00)
(445,183)	Allegro.eu SA	JPMorgan Chase Bank	(6,210)	(0.00)
(100)	Allstate Corp	Goldman Sachs International	(0)	(0.00)
45,069	Alphabet Inc Class A	JPMorgan Chase Bank	(3,117)	(0.00)
2,217	Alphabet Inc Class A	Goldman Sachs International	(38)	(0.00)
89,949	Alphabet Inc Class C	Goldman Sachs International	(4,892)	(0.00)
44,826	Alphabet Inc Class C	JPMorgan Chase Bank	(3,333)	(0.00)
100	Amazon.com Inc	Goldman Sachs International	(430)	(0.00)
1,700	Amcors Plc	Goldman Sachs International	(68)	(0.00)
(74,376)	Amdocs Ltd	Morgan Stanley	(3,235)	(0.00)
(88,943)	Amedisys Inc	Morgan Stanley	(140)	(0.00)
(300)	Ameren Corp	Goldman Sachs International	(28)	(0.00)
41,089	American Airlines Group Inc	Morgan Stanley	(562)	(0.00)
(1,800)	American Airlines Group Inc	Goldman Sachs International	(1)	(0.00)
400	American Electric Power Co Inc	Goldman Sachs International	(55)	(0.00)
104,595	American Express Co	Goldman Sachs International	(1,224)	(0.00)
200	American International Group Inc	Goldman Sachs International	(0)	(0.00)
76,398	American Water Works Co Inc	Morgan Stanley	(1,652)	(0.00)
300	American Water Works Co Inc	Goldman Sachs International	(311)	(0.00)
(37)	AMERISAFE Inc	Goldman Sachs International	(0)	(0.00)
(538,533)	AmerisourceBergen Corp	Goldman Sachs International	(2,904)	(0.00)
128,541	Amgen Inc	Goldman Sachs International	(20,444)	(0.00)
533,023	Amgen Inc	JPMorgan Chase Bank	(14,506)	(0.00)
97,156	Amphenol Corp Class A	Morgan Stanley	(14,097)	(0.00)
338,239,200	ANA Holdings Inc	Nomura	(170,411)	(0.02)
63,409	Analog Devices Inc	Morgan Stanley	(15,678)	(0.00)
66,625	Annaly Capital Management Inc	Morgan Stanley	(5,723)	(0.00)
100	ANSYS Inc	Goldman Sachs International	(0)	(0.00)
192,607	Antero Midstream Corp	JPMorgan Chase Bank	(36,164)	(0.01)
34,839	Antero Resources Corp	Morgan Stanley	(9,064)	(0.00)
(300)	AO Smith Corp	Goldman Sachs International	(0)	(0.00)
78,352	Aon Plc Class A	Morgan Stanley	(352)	(0.00)
(140,529)	APA Corp	Morgan Stanley	(8,369)	(0.00)
(1,800)	APA Corp	Goldman Sachs International	(1,468)	(0.00)
37	Apollo Commercial Real Estate Finance Inc	Goldman Sachs International	(0)	(0.00)
74,060	Appfolio Inc Class A	Goldman Sachs International	(4,369)	(0.00)
184,776	Appfolio Inc Class A	JPMorgan Chase Bank	(7,888)	(0.00)
185,430	Apple Inc	Goldman Sachs International	(19,498)	(0.00)
531,514	Aptiv Plc	JPMorgan Chase Bank	(19,473)	(0.00)
(26,269)	Aptiv Plc	Morgan Stanley	(2,389)	(0.00)
354,862	Aptiv Plc	Goldman Sachs International	(6,638)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
66,647	Arcellx Inc	Goldman Sachs International	(2,337)	(0.00)
74,218	Arcellx Inc	JPMorgan Chase Bank	(5,766)	(0.00)
(29,750)	Arcus Biosciences Inc	Goldman Sachs International	(4,093)	(0.00)
(30,540)	Arcus Biosciences Inc	JPMorgan Chase Bank	(7,302)	(0.00)
(270,781)	Argenx SE	Goldman Sachs International	(21,509)	(0.00)
39	Arlo Technologies Inc	Goldman Sachs International	(0)	(0.00)
(1)	Armada Hoffer Properties Inc	Goldman Sachs International	(0)	(0.00)
(94,262)	Armstrong World Industries Inc	Morgan Stanley	(4,357)	(0.00)
69,942	Arthur J Gallagher & Co	Morgan Stanley	(8,584)	(0.00)
100	Arthur J Gallagher & Co	Goldman Sachs International	(0)	(0.00)
50	Artivion Inc	Goldman Sachs International	(0)	(0.00)
81,262	Ascendis Pharma A/S	Goldman Sachs International	(4,704)	(0.00)
81,942	Ascendis Pharma A/S	JPMorgan Chase Bank	(2,535)	(0.00)
8,177	ASGN Inc	JPMorgan Chase Bank	(104)	(0.00)
41,889	Asia Vital Components Co Ltd	Morgan Stanley	(2,943)	(0.00)
78,327	Aspen Technology Inc	Morgan Stanley	(527)	(0.00)
(91,092)	ASR Nederland NV	JPMorgan Chase Bank	(385)	(0.00)
(226,504)	Assicurazioni Generali	Goldman Sachs International	(2,201)	(0.00)
(200)	Assurant Inc	Goldman Sachs International	(0)	(0.00)
(95,009)	Assured Guaranty Ltd	Morgan Stanley	(5,229)	(0.00)
35	Astec Industries Inc	Goldman Sachs International	(16)	(0.00)
(492,131)	AstraZeneca Plc	Goldman Sachs International	(6,170)	(0.00)
600	AT&T Inc	Goldman Sachs International	(1)	(0.00)
70,128	AT&T Inc	Morgan Stanley	(6,187)	(0.00)
67,073	Atlassian Corp Class A	JPMorgan Chase Bank	(2,224)	(0.00)
70,756	Atmos Energy Corp	Morgan Stanley	(7,539)	(0.00)
(300)	Atmos Energy Corp	Goldman Sachs International	(0)	(0.00)
44,761	AURAS Technology Co Ltd	Morgan Stanley	(2,626)	(0.00)
44,899	Autodesk Inc	Morgan Stanley	(3,898)	(0.00)
(356,724)	Autoliv Inc	Goldman Sachs International	(5,155)	(0.00)
(148,965)	Autoliv Inc	JPMorgan Chase Bank	(3,652)	(0.00)
(100)	AutoZone Inc	Goldman Sachs International	(0)	(0.00)
72,843	AutoZone Inc	Morgan Stanley	(4,197)	(0.00)
(200)	AvalonBay Communities Inc	Goldman Sachs International	(0)	(0.00)
(46)	Avanos Medical Inc	Goldman Sachs International	(0)	(0.00)
69,699	Avantor Inc	Morgan Stanley	(4,213)	(0.00)
(300)	Avery Dennison Corp	Goldman Sachs International	(0)	(0.00)
(200)	Axon Enterprise Inc	Goldman Sachs International	(57)	(0.00)
1,100	Baker Hughes Co	Goldman Sachs International	(1)	(0.00)
(2,900,000)	Balder Finland OYJ	BNP Paribas	(1,536)	(0.00)
66,484	Ball Corp	Morgan Stanley	(9,829)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
1,200	Ball Corp	Goldman Sachs International	(1,490)	(0.00)
(173,343)	Banca Mediolanum SpA	Goldman Sachs International	(6,568)	(0.00)
(130,897)	Banca Mediolanum SpA	JPMorgan Chase Bank	(5,880)	(0.00)
(133,795)	Banca Monte dei Paschi di Siena SpA	Goldman Sachs International	(13,064)	(0.00)
(50)	BancFirst Corp	Goldman Sachs International	(0)	(0.00)
4,000,000	Banco Bilbao Vizcaya Argentaria SA	Société Générale	(136,094)	(0.02)
(266,999)	Banco Bradesco SA	Goldman Sachs International	(2,586)	(0.00)
212,154	Banco Comercial Portugues SA	Goldman Sachs International	(4,473)	(0.00)
59,570	Banco Comercial Portugues SA	JPMorgan Chase Bank	(215)	(0.00)
(190,034)	Banco Do Brasil SA	Goldman Sachs International	(1,349)	(0.00)
1,800	Bank of America Corp	Goldman Sachs International	(1)	(0.00)
69,631	Bank of America Corp	Morgan Stanley	(8,451)	(0.00)
74,574	Bank of New York Mellon Corp	Morgan Stanley	(3,690)	(0.00)
600	Bank of New York Mellon Corp	Goldman Sachs International	(1)	(0.00)
(121,879)	Bankinter SA	Goldman Sachs International	(2,515)	(0.00)
(105,581)	Barclays Plc	Goldman Sachs International	(4,730)	(0.00)
(8,635)	Baxter International Inc	JPMorgan Chase Bank	(684)	(0.00)
(55,828)	Baxter International Inc	Morgan Stanley	(15,038)	(0.00)
1,600	Baxter International Inc	Goldman Sachs International	(292)	(0.00)
(566,446)	BB Seguridade Participacoes SA	Goldman Sachs International	(1,956)	(0.00)
(319,546)	BB Seguridade Participacoes SA	Morgan Stanley	(44)	(0.00)
(599,246)	Becton Dickinson & Co	Goldman Sachs International	(8,594)	(0.00)
(48,527)	Becton Dickinson & Co	JPMorgan Chase Bank	(1,054)	(0.00)
(797)	BeiGene Ltd	JPMorgan Chase Bank	(89)	(0.00)
(29,328)	BeiGene Ltd	Goldman Sachs International	(8,361)	(0.00)
(228,064)	BellRing Brands Inc	Morgan Stanley	(697)	(0.00)
43,886	Berry Global Group Inc	Morgan Stanley	(22)	(0.00)
337,057	Best Buy Co Inc	Morgan Stanley	(21,256)	(0.00)
5,286,393	Bid Corp Ltd	Goldman Sachs International	(4,510)	(0.00)
(6,447)	Bill.com Holdings Inc	JPMorgan Chase Bank	(98)	(0.00)
(187,899)	Bill.com Holdings Inc	Goldman Sachs International	(10,636)	(0.00)
(400)	Biogen Inc	Goldman Sachs International	(0)	(0.00)
(505,251)	Biogen Inc	JPMorgan Chase Bank	(1,602)	(0.00)
(100)	Bio-Rad Laboratories Inc Class A	Goldman Sachs International	(0)	(0.00)
214,476	Birkenstock Holding Plc	Morgan Stanley	(32,171)	(0.01)
37,213	BJ's Wholesale Club Holdings Inc	Morgan Stanley	(7,336)	(0.00)
500	Blackstone Inc	Goldman Sachs International	(90)	(0.00)
(134,981)	Block Inc	Morgan Stanley	(827)	(0.00)
35,336	Block Inc	JPMorgan Chase Bank	(916)	(0.00)
(36,380)	Block Inc	Goldman Sachs International	(17)	(0.00)
33,297	Blue Owl Capital Inc	Morgan Stanley	(9,098)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

**Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
3,800,000	BNP Paribas SA	Société Générale	(69,039)	(0.01)
(159,942)	BNP Paribas SA	Goldman Sachs International	(1,512)	(0.00)
73,831	Boeing Co	Morgan Stanley	(4,365)	(0.00)
44,870	BOK Financial Corp	Morgan Stanley	(903)	(0.00)
388,335	Booking Holdings Inc	Morgan Stanley	(67,122)	(0.01)
161,830	Booking Holdings Inc	Goldman Sachs International	(4,511)	(0.00)
(95,480)	BorgWarner Inc	Morgan Stanley	(8,008)	(0.00)
(1,100)	BorgWarner Inc	Goldman Sachs International	(1)	(0.00)
1,300	Boston Properties Inc	Goldman Sachs International	(352)	(0.00)
(7,116)	Boston Scientific Corp	JPMorgan Chase Bank	(47)	(0.00)
(61,675)	BPER Banca	JPMorgan Chase Bank	(589)	(0.00)
161,365	Bridgebio Pharma Inc	Goldman Sachs International	(12,741)	(0.00)
36,800	Bright Horizons Family Solutions Inc	Morgan Stanley	(9,231)	(0.00)
200	Bristol-Myers Squibb Co	Goldman Sachs International	(0)	(0.00)
73,341	Brown & Brown Inc	Morgan Stanley	(3,575)	(0.00)
(349,681)	Brown-Forman Corp Class B	JPMorgan Chase Bank	(62,241)	(0.01)
(105,072)	Brown-Forman Corp Class B	Morgan Stanley	(22,717)	(0.01)
(372,646)	Brown-Forman Corp Class B	Goldman Sachs International	(77,949)	(0.01)
(34,697)	Bruker Corp	Morgan Stanley	(402)	(0.00)
(200)	Bunge Global SA	Goldman Sachs International	(0)	(0.00)
(88,955)	BWX Technologies Inc	Morgan Stanley	(407)	(0.00)
505,377	Cactus Inc Class A	Goldman Sachs International	(16,628)	(0.00)
163,502	Cactus Inc Class A	JPMorgan Chase Bank	(12,983)	(0.00)
400	Cadence Design Systems Inc	Goldman Sachs International	(1,433)	(0.00)
61,580	Caesars Entertainment Inc	Morgan Stanley	(15,358)	(0.00)
2,000	Caesars Entertainment Inc	Goldman Sachs International	(2)	(0.00)
(500)	Camden Property Trust	Goldman Sachs International	(0)	(0.00)
1,200	Campbell Soup Co	Goldman Sachs International	(36)	(0.00)
75,960	Campbell Soup Co	Morgan Stanley	(1,196)	(0.00)
449,052	Canadian Pacific Kansas City Ltd	Goldman Sachs International	(3,123)	(0.00)
300	Capital One Financial Corp	Goldman Sachs International	(0)	(0.00)
33	Capitol Federal Financial Inc	Goldman Sachs International	(0)	(0.00)
(162,148)	Capri Holdings Ltd	Morgan Stanley	(14,516)	(0.00)
13	Cargurus Inc	Goldman Sachs International	(0)	(0.00)
54,457	Carlisle Cos Inc	Morgan Stanley	(22,343)	(0.00)
70,291	Carlyle Group Inc	Morgan Stanley	(6,952)	(0.00)
75,644	CarMax Inc	Morgan Stanley	(1,904)	(0.00)
(400)	CarMax Inc	Goldman Sachs International	(0)	(0.00)
4,900,000	Carnival Corp	Nomura	(22,367)	(0.01)
67,077	Carrier Global Corp	Morgan Stanley	(10,275)	(0.00)
37,086	Casey's General Stores Inc	Morgan Stanley	(7,820)	(0.00)



## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
200	Catalent Inc	Goldman Sachs International	(28)	(0.00)
296	CATCHA INVT Corp	Goldman Sachs International	(37)	(0.00)
224,648	Caterpillar Inc	Goldman Sachs International	(8,022)	(0.00)
25,268	Cava Group Inc	Morgan Stanley	(19,964)	(0.00)
19,594	Cboe Global Markets Inc	Morgan Stanley	(862)	(0.00)
1,400	CBRE Group Inc Class A	Goldman Sachs International	(23)	(0.00)
78,050	CDW Corp	Morgan Stanley	(166)	(0.00)
81,952	Celldex Therapeutics Inc	JPMorgan Chase Bank	(11,746)	(0.00)
51,366	Celldex Therapeutics Inc	Goldman Sachs International	(3,657)	(0.00)
78,319	Celsius Holdings Inc	Morgan Stanley	(39)	(0.00)
(600)	Cencora Inc	Goldman Sachs International	(1)	(0.00)
(400)	Centene Corp	Goldman Sachs International	(0)	(0.00)
(136,989)	Centene Corp	Morgan Stanley	(6,062)	(0.00)
72,853	CenterPoint Energy Inc	Morgan Stanley	(3,956)	(0.00)
1,000	CenterPoint Energy Inc	Goldman Sachs International	(1)	(0.00)
46	Centerspace	Goldman Sachs International	(0)	(0.00)
(32)	Central Garden & Pet Co	Goldman Sachs International	(0)	(0.00)
(23)	Central Pacific Financial Corp	Goldman Sachs International	(0)	(0.00)
(163,218)	Ceridian HCM Holding Inc	Goldman Sachs International	(30,929)	(0.00)
(33,729)	Ceridian HCM Holding Inc	JPMorgan Chase Bank	(2,333)	(0.00)
41,661	Certara Inc	Morgan Stanley	(821)	(0.00)
43	CEVA Inc	Goldman Sachs International	(0)	(0.00)
(700)	CF Industries Holdings Inc	Goldman Sachs International	(1)	(0.00)
72,934	CH Robinson Worldwide Inc	Morgan Stanley	(4,951)	(0.00)
(100)	CH Robinson Worldwide Inc	Goldman Sachs International	(133)	(0.00)
(1,052)	Charles River Laboratories International Inc	Goldman Sachs International	(450)	(0.00)
72,228	Charles Schwab Corp	Morgan Stanley	(6,131)	(0.00)
300	Charter Communications Inc Class A	Goldman Sachs International	(0)	(0.00)
100	Chevron Corp	Goldman Sachs International	(0)	(0.00)
11,900	Chewy Inc Class A	JPMorgan Chase Bank	(2,506)	(0.00)
(500)	Chipotle Mexican Grill Inc	Goldman Sachs International	(0)	(0.00)
200	Chubb Ltd	Goldman Sachs International	(0)	(0.00)
3,015,896	Chugai Pharmaceutical Co	Goldman Sachs International	(6,178)	(0.00)
70,344	Church & Dwight Co Inc	Morgan Stanley	(7,179)	(0.00)
200	Cigna Group	Goldman Sachs International	(0)	(0.00)
12,800	CinCor Pharma Inc	Morgan Stanley	(19,968)	(0.00)
(500)	Cisco Systems Inc	Goldman Sachs International	(700)	(0.00)
800	Citigroup Inc	Goldman Sachs International	(1)	(0.00)
(700)	Citizens Financial Group Inc	Goldman Sachs International	(166)	(0.00)
(15)	City Holding Co	Goldman Sachs International	(0)	(0.00)
33,590	Clean Harbors Inc	Morgan Stanley	(10,765)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
30	Clearway Energy Inc Class A	Goldman Sachs International	(0)	(0.00)
(31,244)	Clearway Energy Inc Class A	Morgan Stanley	(1,375)	(0.00)
6,317,436	Clicks Group Ltd	Goldman Sachs International	(9,636)	(0.00)
(452,426)	Clorox Co	Goldman Sachs International	(1,560)	(0.00)
(121,977)	Clorox Co	Morgan Stanley	(54)	(0.00)
(67,502)	CMS Energy Corp	Morgan Stanley	(251)	(0.00)
643,494	Coca-Cola Co	Goldman Sachs International	(32,827)	(0.01)
38,346	Cognex Corp	Morgan Stanley	(5,813)	(0.00)
66,456	Cognizant Technology Solutions Corp Class A	JPMorgan Chase Bank	(1,683)	(0.00)
53,358	Cognizant Technology Solutions Corp Class A	Goldman Sachs International	(173)	(0.00)
48,490	Coherent Corp	Morgan Stanley	(2,961)	(0.00)
2,428	Coinbase Global Inc Class A	JPMorgan Chase Bank	(6)	(0.00)
640,799	Colgate-Palmolive Co	Goldman Sachs International	(50,389)	(0.01)
69,895	Colgate-Palmolive Co	Morgan Stanley	(7,129)	(0.00)
(36)	Collegium Pharmaceutical Inc	Goldman Sachs International	(17)	(0.00)
(92,928)	Columbia Sportswear Co	Morgan Stanley	(3,995)	(0.00)
53,785	Comcast Corp Class A	Goldman Sachs International	(282)	(0.00)
(178,142)	Comcast Corp Class A	Morgan Stanley	(16,267)	(0.00)
19,110	Commercial Metals Co	Goldman Sachs International	(2)	(0.00)
(93,971)	Concentrix Corp	Morgan Stanley	(6,032)	(0.00)
62,060	Confluent Inc Class A	Morgan Stanley	(14,743)	(0.00)
(100)	ConocoPhillips	Goldman Sachs International	(484)	(0.00)
(600)	Consolidated Edison Inc	Goldman Sachs International	(1)	(0.00)
76,232	Constellation Brands Inc Class A	Morgan Stanley	(2,446)	(0.00)
51,199	Constellation Energy Corp	Morgan Stanley	(25,720)	(0.01)
(4,300)	Contra Abiomed Inc	Morgan Stanley	(3,139)	(0.00)
(37,603)	Cooper Cos Inc	Goldman Sachs International	(2,648)	(0.00)
75,230	Copart Inc	Morgan Stanley	(1,055)	(0.00)
22,499	Copart Inc	Goldman Sachs International	(413)	(0.00)
19,288	Copart Inc	JPMorgan Chase Bank	(2,986)	(0.00)
(29)	CoreCivic Inc	Goldman Sachs International	(0)	(0.00)
(3,000)	Corning Inc	Goldman Sachs International	(183)	(0.00)
59,000	Corning Inc	Morgan Stanley	(18,176)	(0.00)
(35)	Corsair Gaming Inc	Goldman Sachs International	(1)	(0.00)
(2,500)	Corteva Inc	Goldman Sachs International	(572)	(0.00)
(133,047)	CoStar Group Inc	Goldman Sachs International	(59)	(0.00)
100	Costco Wholesale Corp	Goldman Sachs International	(1,792)	(0.00)
73,324	Coterra Energy Inc	Morgan Stanley	(1,735)	(0.00)
(2,300)	Coterra Energy Inc	Goldman Sachs International	(2)	(0.00)
(183,124)	Coty Inc Class A	Goldman Sachs International	(23,858)	(0.01)
(728)	Coty Inc Class A	Morgan Stanley	(88)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

**Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(46,872)	Coupang Inc	Goldman Sachs International	(1,805)	(0.00)
32,244	Coupang Inc	Morgan Stanley	(10,070)	(0.00)
40,998	Credit Acceptance Corp	Morgan Stanley	(5,233)	(0.00)
9,700,000	Credit Agricole SA	Société Générale	(152,997)	(0.03)
60,457	CrowdStrike Holdings Inc Class A	Morgan Stanley	(16,745)	(0.00)
100	CrowdStrike Holdings Inc Class A	Goldman Sachs International	(0)	(0.00)
76,290	Crown Castle Inc	Morgan Stanley	(2,423)	(0.00)
(10)	CSG Systems International Inc	Goldman Sachs International	(0)	(0.00)
125,602	CSL Ltd	Goldman Sachs International	(7,877)	(0.00)
(3,500)	CSX Corp	Goldman Sachs International	(2,312)	(0.00)
76,518	CSX Corp	Morgan Stanley	(519)	(0.00)
40,327	CubeSmart	Morgan Stanley	(4,064)	(0.00)
(327,068)	Cullinan Therapeutics Inc	Goldman Sachs International	(60,953)	(0.01)
300	Cummins Inc	Goldman Sachs International	(1,489)	(0.00)
(35)	CVB Financial Corp	Goldman Sachs International	(0)	(0.00)
77,247	CVS Health Corp	Morgan Stanley	(1,308)	(0.00)
40,214,708	CyberAgent Inc	Nomura	(206)	(0.00)
(33)	Cytek Biosciences Inc	Goldman Sachs International	(0)	(0.00)
157,945	Cytokinetics Inc	Goldman Sachs International	(17,815)	(0.00)
37,819	Cytokinetics Inc	Morgan Stanley	(5,151)	(0.00)
144,131,100	Daifuku Co Ltd	Nomura	(3,521)	(0.00)
6,946,807	Daiichi Sankyo Co Ltd	Goldman Sachs International	(8,946)	(0.00)
200	Danaher Corp	Goldman Sachs International	(0)	(0.00)
93,027	Danaher Corp	Morgan Stanley	(16,280)	(0.00)
5,676,656	Davide Campari-Milano NV	Société Générale	(68,873)	(0.01)
300	Delta Air Lines Inc	Goldman Sachs International	(0)	(0.00)
(12)	Deluxe Corp	Goldman Sachs International	(8)	(0.00)
(700)	Devon Energy Corp	Goldman Sachs International	(604)	(0.00)
(336,665)	Dick's Sporting Goods Inc	Morgan Stanley	(9,474)	(0.00)
27	Digi International Inc	Goldman Sachs International	(0)	(0.00)
65,424	Digital Realty Trust Inc	Morgan Stanley	(14,481)	(0.00)
200	Digital Realty Trust Inc	Goldman Sachs International	(0)	(0.00)
253,157	Dino Polska SA	JPMorgan Chase Bank	(2,557)	(0.00)
97,078	Dino Polska SA	Goldman Sachs International	(312)	(0.00)
(27,128)	Direct Line Insurance Group Plc	Goldman Sachs International	(2,022)	(0.00)
(100)	Discover Financial Services	Goldman Sachs International	(0)	(0.00)
(1,005,249)	Discovery Ltd	JPMorgan Chase Bank	(1,702)	(0.00)
1,115,659	DNB Bank ASA	JPMorgan Chase Bank	(958)	(0.00)
(6,825)	DocMorris AG	Goldman Sachs International	(52)	(0.00)
(93,347)	Dolby Laboratories Inc Class A	Morgan Stanley	(4,477)	(0.00)
68,632	Dollar General Corp	Morgan Stanley	(10,893)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(190,424)	Dollar General Corp	Goldman Sachs International	(6,808)	(0.00)
(195,929)	Dollar General Corp	JPMorgan Chase Bank	(16,538)	(0.00)
(948,152)	Dollar Tree Inc	Morgan Stanley	(110,454)	(0.01)
(800)	Dollar Tree Inc	Goldman Sachs International	(1)	(0.00)
68,572	Dominion Energy Inc	Morgan Stanley	(7,748)	(0.00)
800	Dominion Energy Inc	Goldman Sachs International	(618)	(0.00)
335,205	Domino's Pizza Inc	Morgan Stanley	(69,329)	(0.01)
63,676	Dover Corp	Morgan Stanley	(15,462)	(0.00)
(600)	Dover Corp	Goldman Sachs International	(203)	(0.00)
77,188	Dow Inc	Morgan Stanley	(158)	(0.00)
2,000	Dow Inc	Goldman Sachs International	(1,628)	(0.00)
100	DR Horton Inc	Goldman Sachs International	(0)	(0.00)
(142,459)	DraftKings Inc Class A	Goldman Sachs International	(1,213)	(0.00)
66,917	DraftKings Inc Class A	Morgan Stanley	(10,880)	(0.00)
40,844	Driven Brands Holdings Inc	Morgan Stanley	(2,697)	(0.00)
41,946	DT Midstream Inc	Morgan Stanley	(2,804)	(0.00)
100	DTE Energy Co	Goldman Sachs International	(191)	(0.00)
68,886	Duke Energy Corp	Morgan Stanley	(8,811)	(0.00)
400	Duke Energy Corp	Goldman Sachs International	(0)	(0.00)
39,780	Dun & Bradstreet Holdings Inc	Morgan Stanley	(925)	(0.00)
100	DuPont de Nemours Inc	Goldman Sachs International	(0)	(0.00)
(44,240)	Dynatrace Inc	Morgan Stanley	(4,874)	(0.00)
(1,677,348)	Eaton Corp Plc	Goldman Sachs International	(49,657)	(0.01)
(358,922)	Eaton Corp Plc	JPMorgan Chase Bank	(10,428)	(0.00)
32,112	Eaton Corp Plc	Morgan Stanley	(81)	(0.00)
107,851	eBay Inc	JPMorgan Chase Bank	(1,913)	(0.00)
13,145	eBay Inc	Goldman Sachs International	(1,904)	(0.00)
366,277	Edgewell Personal Care Co	Goldman Sachs International	(48,431)	(0.01)
123,625	Edgewell Personal Care Co	JPMorgan Chase Bank	(8,367)	(0.00)
200	Edison International	Goldman Sachs International	(30)	(0.00)
71,213	Edwards Lifesciences Corp	Goldman Sachs International	(912)	(0.00)
123,638	Electronic Arts Inc	JPMorgan Chase Bank	(1,550)	(0.00)
37,023	Electronic Arts Inc	Morgan Stanley	(326)	(0.00)
100	Electronic Arts Inc	Goldman Sachs International	(0)	(0.00)
(100)	Eli Lilly & Co	Goldman Sachs International	(0)	(0.00)
41	Ellington Financial Inc	Goldman Sachs International	(5)	(0.00)
(21)	Elme Communities	Goldman Sachs International	(0)	(0.00)
300	Emerson Electric Co	Goldman Sachs International	(0)	(0.00)
589,264	Enbridge Inc	JPMorgan Chase Bank	(2,294)	(0.00)
(300)	Enphase Energy Inc	Goldman Sachs International	(0)	(0.00)
67,169	Entegris Inc	Morgan Stanley	(21,132)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
400	Energy Corp	Goldman Sachs International	(70)	(0.00)
997,314	Enterprise Products Partners LP	Goldman Sachs International	(9,966)	(0.00)
(20)	Enviri Corp	Goldman Sachs International	(1)	(0.00)
(100)	EOG Resources Inc	Goldman Sachs International	(679)	(0.00)
100	EPAM Systems Inc	Goldman Sachs International	(0)	(0.00)
(634,500)	EQT Corp	Goldman Sachs International	(52,919)	(0.01)
(1,158,898)	EQT Corp	JPMorgan Chase Bank	(121,379)	(0.02)
279,925	Equifax Inc	Goldman Sachs International	(13,146)	(0.00)
11,390	Equifax Inc	JPMorgan Chase Bank	(683)	(0.00)
63,877	Equifax Inc	Morgan Stanley	(15,322)	(0.00)
(1,300)	Equity Residential	Goldman Sachs International	(1)	(0.00)
2,200,000	Erste Group Bank AG	Société Générale	(27,644)	(0.01)
71,429	Essex Property Trust Inc	Morgan Stanley	(7,219)	(0.00)
(300)	Essex Property Trust Inc	Goldman Sachs International	(0)	(0.00)
(164,559)	Estee Lauder Cos Inc Class A	Morgan Stanley	(35,655)	(0.01)
(131,376)	Estee Lauder Cos Inc Class A	Goldman Sachs International	(36,316)	(0.01)
49	Ethan Allen Interiors Inc	Goldman Sachs International	(0)	(0.00)
45,581	Evercore Inc Class A	Morgan Stanley	(1,714)	(0.00)
(138,692)	Everest Group Ltd	Morgan Stanley	(3,405)	(0.00)
(100)	Everest Re Group Ltd	Goldman Sachs International	(0)	(0.00)
200	Evergy Inc	Goldman Sachs International	(0)	(0.00)
(400)	Eversource Energy	Goldman Sachs International	(0)	(0.00)
(47,701)	Evolent Health Inc Class A	Goldman Sachs International	(6,641)	(0.00)
221,893	Evraz Plc	Morgan Stanley	(227,224)	(0.03)
(43,941)	Exact Sciences Corp	Morgan Stanley	(3,144)	(0.00)
88,223	Exelixis Inc	Goldman Sachs International	(3,884)	(0.00)
(900)	Exelon Corp	Goldman Sachs International	(1)	(0.00)
(30)	eXp World Holdings Inc	Goldman Sachs International	(20)	(0.00)
(26,074)	Expedia Group Inc	JPMorgan Chase Bank	(451)	(0.00)
(700)	Expedia Group Inc	Goldman Sachs International	(298)	(0.00)
(300)	Expeditors International of Washington Inc	Goldman Sachs International	(0)	(0.00)
62,107	Extra Space Storage Inc	Morgan Stanley	(16,024)	(0.00)
400	Exxon Mobil Corp	Goldman Sachs International	(0)	(0.00)
(200)	F5 Inc	Goldman Sachs International	(0)	(0.00)
(100)	FactSet Research Systems Inc	Goldman Sachs International	(154)	(0.00)
63,331	Fair Isaac Corp	Morgan Stanley	(15,515)	(0.00)
(1,000)	Fastenal Co	Goldman Sachs International	(1)	(0.00)
2,211,410	Fastighets AB Balder	BNP Paribas	(43,095)	(0.01)
501	Federal Realty Investment Trust	Goldman Sachs International	(1)	(0.00)
44,391	Fidelity National Information Services Inc	Goldman Sachs International	(6,472)	(0.00)
59,565	Fidelity National Information Services Inc	Morgan Stanley	(19,406)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
66,294	Fifth Third Bancorp	Morgan Stanley	(2,095)	(0.00)
(1,300)	Fifth Third Bancorp	Goldman Sachs International	(1)	(0.00)
(367,479)	First Solar Inc	Goldman Sachs International	(35,503)	(0.01)
(529,884)	First Solar Inc	JPMorgan Chase Bank	(96,227)	(0.01)
600	FirstEnergy Corp	Goldman Sachs International	(83)	(0.00)
134,879	Fiserv Inc	Morgan Stanley	(3,094)	(0.00)
40,784	Floor & Decor Holdings Inc Class A	Morgan Stanley	(2,910)	(0.00)
(69,829)	Flutter Entertainment Plc	Morgan Stanley	(483)	(0.00)
(670,170)	Flutter Entertainment Plc	Goldman Sachs International	(80,008)	(0.01)
(297,821)	Flutter Entertainment Plc	JPMorgan Chase Bank	(19,723)	(0.00)
(94,583)	FMC Corp	Morgan Stanley	(5,574)	(0.00)
42,194	FNB Corp	Morgan Stanley	(1,070)	(0.00)
(732,066)	Foot Locker Inc	Morgan Stanley	(53,264)	(0.01)
94,379	Foot Locker Inc	Goldman Sachs International	(3,047)	(0.00)
100	Ford Motor Co	Goldman Sachs International	(0)	(0.00)
(700)	Fortinet Inc	Goldman Sachs International	(316)	(0.00)
400	Fortive Corp	Goldman Sachs International	(200)	(0.00)
(49)	Four Corners Property Trust Inc	Goldman Sachs International	(0)	(0.00)
117,502	Fox Corp Class A	Morgan Stanley	(4,966)	(0.00)
(1,800)	Fox Corp Class B	Goldman Sachs International	(204)	(0.00)
1,100	Franklin Resources Inc	Goldman Sachs International	(959)	(0.00)
63,586	Freeport-McMoRan Inc	Morgan Stanley	(13,669)	(0.00)
29,701	Frontier Communications Parent Inc	Morgan Stanley	(14,566)	(0.00)
(38)	Fulgent Genetics Inc	Goldman Sachs International	(0)	(0.00)
(138,163)	Gap Inc	Goldman Sachs International	(10,666)	(0.00)
(208,342)	Gap Inc	Morgan Stanley	(798)	(0.00)
200	Garmin Ltd	Goldman Sachs International	(0)	(0.00)
(100)	Gartner Inc	Goldman Sachs International	(0)	(0.00)
64,293	Gen Digital Inc	Morgan Stanley	(12,347)	(0.00)
(200)	Gen Digital Inc	Goldman Sachs International	(74)	(0.00)
100	Generac Holdings Inc	Goldman Sachs International	(685)	(0.00)
73,719	General Electric Co	Morgan Stanley	(3,844)	(0.00)
200	General Electric Co	Goldman Sachs International	(426)	(0.00)
(1,700)	General Mills Inc	Goldman Sachs International	(1)	(0.00)
(123,457)	General Motors Co	Morgan Stanley	(4,715)	(0.00)
(17)	Gibraltar Industries Inc	Goldman Sachs International	(0)	(0.00)
(47,368)	Gilead Sciences Inc	Morgan Stanley	(3,151)	(0.00)
371,923	Gilead Sciences Inc	Goldman Sachs International	(18,119)	(0.00)
(34)	Global Net Lease Inc	Goldman Sachs International	(0)	(0.00)
300	Global Payments Inc	Goldman Sachs International	(134)	(0.00)
(39,494)	Global Payments Inc	Morgan Stanley	(9,349)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(89,197)	Globe Life Inc	Morgan Stanley	(358)	(0.00)
2,209	Globe Life Inc	Goldman Sachs International	(93)	(0.00)
919	Globus Medical Inc Class A	Goldman Sachs International	(26)	(0.00)
36,073	Globus Medical Inc Class A	Morgan Stanley	(8,268)	(0.00)
20,311	Globus Medical Inc Class A	JPMorgan Chase Bank	(6,887)	(0.00)
46,030,400	GMO Payment Gateway Inc	Nomura	(1,775)	(0.00)
42,697	GoDaddy Inc Class A	JPMorgan Chase Bank	(442)	(0.00)
114,675	GoDaddy Inc Class A	Goldman Sachs International	(4,339)	(0.00)
(117,007)	GoDaddy Inc Class A	Morgan Stanley	(491)	(0.00)
(44)	Gogo Inc	Goldman Sachs International	(0)	(0.00)
43	Green Dot Corp Class A	Goldman Sachs International	(12)	(0.00)
(20)	Green Plains Inc	Goldman Sachs International	(0)	(0.00)
149,485	Growthpoint Properties Ltd	JPMorgan Chase Bank	(936)	(0.00)
1,241,673	Growthpoint Properties Ltd	Goldman Sachs International	(10,510)	(0.00)
86,509	GSK Plc	JPMorgan Chase Bank	(782)	(0.00)
(66,550)	GSK Plc	Morgan Stanley	(4,266)	(0.00)
37,767	Guidewire Software Inc	Morgan Stanley	(6,859)	(0.00)
448,570	H Lundbeck A/S	Goldman Sachs International	(6,324)	(0.00)
103,198	H Lundbeck A/S	JPMorgan Chase Bank	(2,567)	(0.00)
411,206	Haleon Plc	Goldman Sachs International	(436)	(0.00)
(600)	Halliburton Co	Goldman Sachs International	(118)	(0.00)
65,919	Halozyme Therapeutics Inc	Goldman Sachs International	(23,191)	(0.01)
16,994	Halozyme Therapeutics Inc	JPMorgan Chase Bank	(3,704)	(0.00)
(42)	Hanmi Financial Corp	Goldman Sachs International	(44)	(0.00)
84,362	Hannover Rueckversicheru SE	JPMorgan Chase Bank	(397)	(0.00)
396,007	Hannover Rueckversicheru SE	Goldman Sachs International	(16,018)	(0.00)
(92,835)	Hanover Insurance Group Inc	Morgan Stanley	(2,119)	(0.00)
(89,866)	Harley-Davidson Inc	Morgan Stanley	(1,715)	(0.00)
(100)	Hartford Financial Services Group Inc	Goldman Sachs International	(0)	(0.00)
1,900	Hasbro Inc	Goldman Sachs International	(4,251)	(0.00)
(16)	Haverty Furniture Cos Inc	Goldman Sachs International	(0)	(0.00)
18	Hawkins Inc	Goldman Sachs International	(0)	(0.00)
37,953	Healthcare Realty Trust Inc	Morgan Stanley	(4,401)	(0.00)
75,564	Healthpeak Properties Inc	Morgan Stanley	(1,254)	(0.00)
58,878	Heico Corp	Morgan Stanley	(17,922)	(0.00)
(373,829)	Heineken NV	JPMorgan Chase Bank	(15,176)	(0.00)
(289,945)	Heineken NV	Goldman Sachs International	(14,605)	(0.00)
(290,397)	Henkel AG & Co KGaA	Goldman Sachs International	(7,084)	(0.00)
(367,963)	Henkel AG & Co KGaA	JPMorgan Chase Bank	(6,497)	(0.00)
(442,206)	Henry Schein Inc	Goldman Sachs International	(41,889)	(0.01)
3,585,000	Herbalife Ltd	Nomura	(82,326)	(0.01)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(1,257,854)	Hershey Co	Morgan Stanley	(63,060)	(0.01)
(5,600)	Hewlett Packard Enterprise Co	Goldman Sachs International	(1,940)	(0.00)
(125,276)	Hewlett Packard Enterprise Co	Morgan Stanley	(1,816)	(0.00)
(88,845)	Hexcel Corp	Morgan Stanley	(787)	(0.00)
(135,221)	HF Sinclair Corp	Morgan Stanley	(2,069)	(0.00)
71,859	Hilton Worldwide Holdings Inc	Morgan Stanley	(7,636)	(0.00)
(39,299)	Hims & Hers Health Inc	JPMorgan Chase Bank	(4,719)	(0.00)
(17,662)	Hims & Hers Health Inc	Goldman Sachs International	(46)	(0.00)
300	Home Depot Inc	Goldman Sachs International	(0)	(0.00)
(500)	Honeywell International Inc	Goldman Sachs International	(309)	(0.00)
41	Horace Mann Educators Corp	Goldman Sachs International	(21)	(0.00)
45,734	Hormel Foods Corp	Morgan Stanley	(595)	(0.00)
128,338	Hormel Foods Corp	JPMorgan Chase Bank	(356)	(0.00)
168,767,460	Hosiden Corp	Société Générale	(4,852)	(0.00)
4,000	Host Hotels & Resorts Inc	Goldman Sachs International	(76)	(0.00)
37,199	Houlihan Lokey Inc	Morgan Stanley	(8,046)	(0.00)
(388,715)	Howmet Aerospace Inc	Morgan Stanley	(29,627)	(0.00)
(800,963)	Howmet Aerospace Inc	Goldman Sachs International	(14,186)	(0.00)
(89,296)	HubSpot Inc	JPMorgan Chase Bank	(2,155)	(0.00)
(124,429)	HubSpot Inc	Goldman Sachs International	(3,138)	(0.00)
17	Hudson Pacific Properties Inc	Goldman Sachs International	(0)	(0.00)
541,735	Humana Inc	Goldman Sachs International	(28,692)	(0.01)
74,315	Huntington Bancshares Inc	Morgan Stanley	(848)	(0.00)
(700)	Huntington Bancshares Inc	Goldman Sachs International	(1)	(0.00)
(300)	Huntington Ingalls Industries Inc	Goldman Sachs International	(0)	(0.00)
(148,919)	Huntington Ingalls Industries Inc	Morgan Stanley	(15,705)	(0.00)
(90,532)	Huntsman Corp	Morgan Stanley	(4,062)	(0.00)
59,951	Hyatt Hotels Corp Class A	Morgan Stanley	(19,886)	(0.00)
52,736,085	Ibiden Co Ltd	Nomura	(1,883)	(0.00)
(522,774)	ICON Plc	Goldman Sachs International	(7,198)	(0.00)
10,156	IDEXX Laboratories Inc	JPMorgan Chase Bank	(540)	(0.00)
28,582	IDEXX Laboratories Inc	Goldman Sachs International	(6,870)	(0.00)
(134,357)	Illinois Tool Works Inc	Morgan Stanley	(95)	(0.00)
100	Illinois Tool Works Inc	Goldman Sachs International	(0)	(0.00)
260,056	Incyte Corp	Morgan Stanley	(11,871)	(0.00)
136,992	Incyte Corp	JPMorgan Chase Bank	(10,925)	(0.00)
170,835	Incyte Corp	Goldman Sachs International	(11,662)	(0.00)
128,068,875	INFRONEER Holdings Inc	Nomura	(2,945)	(0.00)
(480,429)	ING Groep NV	Goldman Sachs International	(1,197)	(0.00)
300	Ingersoll Rand Inc	Goldman Sachs International	(0)	(0.00)
71,526	Ingersoll Rand Inc	Morgan Stanley	(6,905)	(0.00)



## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

**Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
42	Innovative Industrial Properties Inc	Goldman Sachs International	(0)	(0.00)
584	Innovid Corp	Goldman Sachs International	(14)	(0.00)
(118,940)	Insmed Inc	Morgan Stanley	(3,110)	(0.00)
(407)	Insulet Corp	JPMorgan Chase Bank	(5)	(0.00)
(35,002)	Intel Corp	Morgan Stanley	(10,726)	(0.00)
34,980	Interactive Brokers Group Inc Class A	Morgan Stanley	(9,282)	(0.00)
65,260	Intercontinental Exchange Inc	Morgan Stanley	(12,469)	(0.00)
(3,456)	Intercontinental Exchange Inc	JPMorgan Chase Bank	(59)	(0.00)
74,708	International Business Machines Corp	Morgan Stanley	(4,217)	(0.00)
(42,599)	International Flavors & Fragrances Inc	Morgan Stanley	(204)	(0.00)
(1,200)	Interpublic Group of Cos Inc	Goldman Sachs International	(1)	(0.00)
(124,289)	Intesa Sanpaolo SpA	JPMorgan Chase Bank	(2,159)	(0.00)
4,800,000	Intesa Sanpaolo SpA	Société Générale	(58,722)	(0.01)
(73,552)	Intra-Cellular Therapies Inc	Goldman Sachs International	(7,075)	(0.00)
22,922	Intuitive Surgical Inc	Goldman Sachs International	(13,918)	(0.00)
67,241	Intuitive Surgical Inc	Morgan Stanley	(11,320)	(0.00)
(1,600)	Invesco Ltd	Goldman Sachs International	(1)	(0.00)
38,806	Ionis Pharmaceuticals Inc	Morgan Stanley	(5,381)	(0.00)
(558)	Iovance Biotherapeutics Inc	JPMorgan Chase Bank	(11)	(0.00)
(31,918)	Iovance Biotherapeutics Inc	Goldman Sachs International	(15,625)	(0.00)
102,815	Ipsen	Goldman Sachs International	(8,396)	(0.00)
(179,689)	IQVIA Holdings Inc	Goldman Sachs International	(1,447)	(0.00)
222,603	Itau Unibanco Holding SA	Morgan Stanley	(639)	(0.00)
300	Jack Henry & Associates Inc	Goldman Sachs International	(0)	(0.00)
(500)	Jacobs Solutions Inc	Goldman Sachs International	(0)	(0.00)
169,853,918	JAFCO Group Co Ltd	Nomura	(2,205)	(0.00)
11,000	Jaws Mustang	Goldman Sachs International	(375)	(0.00)
(700)	JB Hunt Transport Services Inc	Goldman Sachs International	(844)	(0.00)
8,416	JD.com Inc	Morgan Stanley	(1,645)	(0.00)
167,662,380	JFE Holdings Inc	Goldman Sachs International	(2,957)	(0.00)
(366,637)	JM Smucker Co	JPMorgan Chase Bank	(15,399)	(0.00)
(250,673)	JM Smucker Co	Goldman Sachs International	(19,285)	(0.00)
105,768	Johnson & Johnson	Goldman Sachs International	(834)	(0.00)
1,400	Johnson Controls International Plc	Goldman Sachs International	(1)	(0.00)
69,140	Johnson Controls International Plc	Morgan Stanley	(8,638)	(0.00)
100	JPMorgan Chase & Co	Goldman Sachs International	(0)	(0.00)
(141,546)	Julius Baer Group Ltd	Goldman Sachs International	(4,598)	(0.00)
(22,668)	Julius Baer Group Ltd	JPMorgan Chase Bank	(507)	(0.00)
(1,200)	Juniper Networks Inc	Goldman Sachs International	(1)	(0.00)
321,036,000	Kansai Paint Co Ltd	Nomura	(8,757)	(0.00)
2,000,000	KBC Group NV	Société Générale	(24,605)	(0.01)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(100)	Kellanova	Goldman Sachs International	(0)	(0.00)
(554,166)	Kellogg Co	Goldman Sachs International	(3,804)	(0.00)
(729,037)	Kellogg Co	JPMorgan Chase Bank	(4,100)	(0.00)
351,021	Kellogg Co	Morgan Stanley	(962)	(0.00)
34,877	Kemper Corp	Morgan Stanley	(10,212)	(0.00)
(33)	Kennametal Inc	Goldman Sachs International	(0)	(0.00)
2,400	Kenvue Inc	Goldman Sachs International	(1,240)	(0.00)
(137,084)	Keros Therapeutics Inc	JPMorgan Chase Bank	(6,381)	(0.00)
(380,242)	Keros Therapeutics Inc	Goldman Sachs International	(67,208)	(0.01)
(2,900)	Keurig Dr Pepper Inc	Goldman Sachs International	(2)	(0.00)
70,522	Keurig Dr Pepper Inc	Morgan Stanley	(4,031)	(0.00)
74,439	KeyCorp	Morgan Stanley	(1,770)	(0.00)
(500)	KeyCorp	Goldman Sachs International	(0)	(0.00)
358,704	Keyera Corp	JPMorgan Chase Bank	(43,038)	(0.01)
339,338	Keyera Corp	Goldman Sachs International	(41,284)	(0.01)
(500)	Keysight Technologies Inc	Goldman Sachs International	(281)	(0.00)
(62,090)	Kimberly-Clark Corp	Morgan Stanley	(350)	(0.00)
300	Kimberly-Clark Corp	Goldman Sachs International	(0)	(0.00)
(140,663)	Kimberly-Clark Corp	JPMorgan Chase Bank	(2,366)	(0.00)
73,841	Kimco Realty Corp	Morgan Stanley	(2,879)	(0.00)
70,508	Kinder Morgan Inc	Morgan Stanley	(4,934)	(0.00)
(200)	Kinder Morgan Inc	Goldman Sachs International	(0)	(0.00)
34,643	King Slide Works Co Ltd	Morgan Stanley	(2,384)	(0.00)
72,548	KLA Corp	Morgan Stanley	(16,391)	(0.00)
155,893	Klaviyo Inc Class A	Goldman Sachs International	(6,846)	(0.00)
96,593	Kohls Corp	Goldman Sachs International	(1,350)	(0.00)
419,272	Kohls Corp	JPMorgan Chase Bank	(13,668)	(0.00)
134,754	Kroger Co	JPMorgan Chase Bank	(733)	(0.00)
(1,500)	Kroger Co	Goldman Sachs International	(1)	(0.00)
7,733	Kymera Therapeutics Inc	JPMorgan Chase Bank	(2,105)	(0.00)
(119,985)	Kymera Therapeutics Inc	Goldman Sachs International	(29,136)	(0.00)
311,550	Labcorp Holdings Inc	Goldman Sachs International	(3,399)	(0.00)
75,117	Labcorp Holdings Inc	Morgan Stanley	(3,254)	(0.00)
(46)	Lakeland Financial Corp	Goldman Sachs International	(0)	(0.00)
22,531	Lam Research Corp	Morgan Stanley	(6,193)	(0.00)
44,541	Lamar Advertising Co Class A	Morgan Stanley	(738)	(0.00)
77,561	Lamb Weston Holdings Inc	Morgan Stanley	(617)	(0.00)
(300)	Lamb Weston Holdings Inc	Goldman Sachs International	(183)	(0.00)
(600)	Las Vegas Sands Corp	Goldman Sachs International	(1)	(0.00)
(103,552)	Lear Corp	Morgan Stanley	(13,777)	(0.00)
49	LeMaitre Vascular Inc	Goldman Sachs International	(0)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

**Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
35,693	Lennar Corp Class B	Morgan Stanley	(9,159)	(0.00)
(405,245)	Lennox International Inc	Goldman Sachs International	(2,624)	(0.00)
(405,510)	Lennox International Inc	JPMorgan Chase Bank	(753)	(0.00)
42,185	Liberty Media Corp Class A	Morgan Stanley	(4,000)	(0.00)
31,972	Liberty Media Corp Class C	Morgan Stanley	(2,652)	(0.00)
69,038	Linde Plc	Morgan Stanley	(9,330)	(0.00)
(1)	Liquidity Services Inc	Goldman Sachs International	(0)	(0.00)
(236,049)	Lithia Motors Inc Class A	Morgan Stanley	(23,322)	(0.01)
42,906	Littelfuse Inc	Morgan Stanley	(1,902)	(0.00)
(89,385)	Live Nation Entertainment Inc	Goldman Sachs International	(47)	(0.00)
12,000,000	Live Nation Entertainment Inc	Nomura	(65,076)	(0.01)
121,704	Lloyds Banking Group Plc	Goldman Sachs International	(1,238)	(0.00)
100	Lockheed Martin Corp	Goldman Sachs International	(0)	(0.00)
600	Loews Corp	Goldman Sachs International	(1,149)	(0.00)
(89,754)	Louisiana-Pacific Corp	Morgan Stanley	(5,659)	(0.00)
(178,369)	Lululemon Athletica Inc	Morgan Stanley	(47,679)	(0.01)
(1,400)	Lululemon Athletica Inc	Goldman Sachs International	(1)	(0.00)
41,381	Lumentum Holdings Inc	Morgan Stanley	(5,094)	(0.00)
(72,731)	M&G Plc	Goldman Sachs International	(480)	(0.00)
(300)	M&T Bank Corp	Goldman Sachs International	(360)	(0.00)
(10,190)	Madison Square Garden Entertainment Corp	JPMorgan Chase Bank	(686)	(0.00)
43,736	Madison Square Garden Sports Corp Class A	Morgan Stanley	(988)	(0.00)
33,538	Madrigal Pharmaceuticals Inc	Goldman Sachs International	(10,570)	(0.00)
(91,384)	ManpowerGroup Inc	Morgan Stanley	(2,219)	(0.00)
38,412	Maplebear Inc	JPMorgan Chase Bank	(2,008)	(0.00)
(1,700)	Marathon Oil Corp	Goldman Sachs International	(1)	(0.00)
(200)	MarketAxess Holdings Inc	Goldman Sachs International	(682)	(0.00)
(42,403)	Marks & Spencer Group Plc	JPMorgan Chase Bank	(4,690)	(0.00)
1,028,489	Marriott International Inc Class A	Goldman Sachs International	(37,740)	(0.01)
72,960	Martin Marietta Materials Inc	Morgan Stanley	(5,456)	(0.00)
(100)	Martin Marietta Materials Inc	Goldman Sachs International	(54)	(0.00)
65,346	Marvell Technology Inc	Morgan Stanley	(13,889)	(0.00)
(900)	Masco Corp	Goldman Sachs International	(166)	(0.00)
(366,271)	Mastercard Inc Class A	JPMorgan Chase Bank	(6,220)	(0.00)
(206,307)	Mastercard Inc Class A	Goldman Sachs International	(4,714)	(0.00)
(71,926)	Match Group Inc	Morgan Stanley	(297)	(0.00)
(89,469)	Mattel Inc	Morgan Stanley	(5,142)	(0.00)
(13)	Matthews International Corp Class A	Goldman Sachs International	(0)	(0.00)
76,501	McCormick & Co Inc	Morgan Stanley	(1,132)	(0.00)
(731,708)	McCormick & Co Inc	Goldman Sachs International	(2,934)	(0.00)
(530,655)	McCormick & Co Inc	JPMorgan Chase Bank	(510)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
100	McDonald's Corp	Goldman Sachs International	(0)	(0.00)
536,619	McKesson Corp	Goldman Sachs International	(4,043)	(0.00)
249,397	MEG Energy Corp	Goldman Sachs International	(3,678)	(0.00)
29	Mercer International Inc	Goldman Sachs International	(4)	(0.00)
(1,620,636)	Merck & Co Inc	Goldman Sachs International	(60,922)	(0.01)
(500,677)	Merck & Co Inc	JPMorgan Chase Bank	(15,003)	(0.00)
(142,947)	Merck & Co Inc	Morgan Stanley	(5,411)	(0.00)
613,372	Merck KGaA	Goldman Sachs International	(10,686)	(0.00)
6,679	Merck KGaA	JPMorgan Chase Bank	(405)	(0.00)
16	Mercury General Corp	Goldman Sachs International	(0)	(0.00)
(100)	Meta Platforms Inc	Goldman Sachs International	(0)	(0.00)
(38)	Metallus Inc	Goldman Sachs International	(0)	(0.00)
22,961	Mettler-Toledo International Inc	Goldman Sachs International	(4,971)	(0.00)
101,784	Microchip Technology Inc	Morgan Stanley	(7,179)	(0.00)
300	Microchip Technology Inc	Goldman Sachs International	(0)	(0.00)
49,622	Micron Technology Inc	Morgan Stanley	(28,043)	(0.01)
48,722	Microsoft Corp	Goldman Sachs International	(4,346)	(0.00)
(600)	Mid-America Apartment Communities Inc	Goldman Sachs International	(1)	(0.00)
69,566	Mid-America Apartment Communities Inc	Morgan Stanley	(1,664)	(0.00)
(607)	Mirati Therapeutics	Morgan Stanley	(303)	(0.00)
36,709	Mister Car Wash Inc	Morgan Stanley	(2,294)	(0.00)
36,084	MKS Instruments Inc	Morgan Stanley	(8,491)	(0.00)
44,814	Mohawk Industries Inc	Morgan Stanley	(1,348)	(0.00)
600	Mohawk Industries Inc	Goldman Sachs International	(1)	(0.00)
41,160,428	MOL Hungarian Oil & Gas Plc	Goldman Sachs International	(783)	(0.00)
(124,772)	Molina Healthcare Inc	Morgan Stanley	(4,770)	(0.00)
100	Molina Healthcare Inc	Goldman Sachs International	(1,078)	(0.00)
77,079	Molson Coors Beverage Co Class B	Morgan Stanley	(805)	(0.00)
(2,100)	Molson Coors Beverage Co Class B	Goldman Sachs International	(74)	(0.00)
300	Mondelez International Inc Class A	Goldman Sachs International	(0)	(0.00)
(737,490)	Monster Beverage Corp	Goldman Sachs International	(33,981)	(0.01)
(176,677)	Monster Beverage Corp	Morgan Stanley	(2,170)	(0.00)
(22,857)	Monster Beverage Corp	JPMorgan Chase Bank	(1,466)	(0.00)
(400)	Morgan Stanley	Goldman Sachs International	(335)	(0.00)
(64,365)	Morningstar Inc	Morgan Stanley	(1,562)	(0.00)
2,400	Mosaic Co	Goldman Sachs International	(2)	(0.00)
(100)	Motorola Solutions Inc	Goldman Sachs International	(10)	(0.00)
(126,191)	Muenchener Rueckversicherungs-Gesellschaft AG (MunichRe)	Morgan Stanley	(446)	(0.00)
(84,137)	Muenchener Rueckversicherungs-Gesellschaft AG (MunichRe)	Goldman Sachs International	(307)	(0.00)
(172,898)	Murphy USA Inc	Morgan Stanley	(6,126)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

**Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(426,818)	Murphy USA Inc	Goldman Sachs International	(5,204)	(0.00)
80,590,465	Nagoya Railroad Co Ltd	Nomura	(1,712)	(0.00)
65,504	Nasdaq Inc	Morgan Stanley	(11,712)	(0.00)
88,387	National Beverage Corp	JPMorgan Chase Bank	(2,045)	(0.00)
310,778	National Fuel Gas Co	Goldman Sachs International	(27,404)	(0.01)
40,071	National Fuel Gas Co	JPMorgan Chase Bank	(4,715)	(0.00)
38,331	National Storage Affiliates Trust	Morgan Stanley	(6,152)	(0.00)
148,710	Natwest Group Plc	Goldman Sachs International	(14,025)	(0.00)
(30)	Navient Corp	Goldman Sachs International	(0)	(0.00)
3,238,888	Nedbank Group Ltd	Goldman Sachs International	(25,798)	(0.01)
2,619,227	Nedbank Group Ltd	JPMorgan Chase Bank	(35,425)	(0.01)
671,981	Nedbank Group Ltd	Morgan Stanley	(6,419)	(0.00)
(900)	NetApp Inc	Goldman Sachs International	(384)	(0.00)
9,152	NetApp Inc	Morgan Stanley	(2,350)	(0.00)
139,369	Netflix Inc	Goldman Sachs International	(12,254)	(0.00)
(189,509)	Neumora Therapeutics Inc	Goldman Sachs International	(57,651)	(0.01)
181,891	Neurocrine Biosciences Inc	Goldman Sachs International	(10,677)	(0.00)
29,698	Neurocrine Biosciences Inc	JPMorgan Chase Bank	(779)	(0.00)
16	New York Mortgage Trust Inc	Goldman Sachs International	(6)	(0.00)
39,915	New York Times Co Class A	JPMorgan Chase Bank	(1,709)	(0.00)
156,450	New York Times Co Class A	Goldman Sachs International	(14,415)	(0.00)
42,343	Newmarket Corp	Morgan Stanley	(2,939)	(0.00)
66,020	Newmont Corp	Morgan Stanley	(10,734)	(0.00)
(2,700)	News Corp Class A	Goldman Sachs International	(163)	(0.00)
73,565	News Corp Class B	Morgan Stanley	(1,813)	(0.00)
(18)	NexPoint Residential Trust Inc	Goldman Sachs International	(0)	(0.00)
700	NextEra Energy Inc	Goldman Sachs International	(1)	(0.00)
1,200	NIKE Inc Class B	Goldman Sachs International	(2,174)	(0.00)
1,100,000	NIO Inc	Nomura	(308,722)	(0.04)
1,000,000	NIO Inc	Bank of America Merrill Lynch	(2,716)	(0.00)
1,882,158,400	Nippon Steel Corp	Société Générale	(33,092)	(0.01)
1,500	NiSource Inc	Goldman Sachs International	(1)	(0.00)
(400)	Nordson Corp	Goldman Sachs International	(0)	(0.00)
77,322	Northern Trust Corp	Morgan Stanley	(1,841)	(0.00)
(1,900)	Norwegian Cruise Line Holdings Ltd	Goldman Sachs International	(2)	(0.00)
283,341	NOV Inc	Goldman Sachs International	(317)	(0.00)
42,568	NOV Inc	Morgan Stanley	(530)	(0.00)
42,467	Novartis AG	Goldman Sachs International	(566)	(0.00)
95,765	Novartis AG	JPMorgan Chase Bank	(2,035)	(0.00)
(900)	NRG Energy Inc	Goldman Sachs International	(1)	(0.00)
(11)	Nu Skin Enterprises Inc Class A	Goldman Sachs International	(0)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

**Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)**

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
43,978	Nutanix Inc Class A	Morgan Stanley	(31)	(0.00)
(11)	NV5 Global Inc	Goldman Sachs International	(0)	(0.00)
(100)	NVIDIA Corp	Goldman Sachs International	(0)	(0.00)
100	NXP Semiconductors NV	Goldman Sachs International	(0)	(0.00)
470,111	Ocado Group Plc	Société Générale	(11,575)	(0.00)
700	Occidental Petroleum Corp	Goldman Sachs International	(1)	(0.00)
76,655	Occidental Petroleum Corp	Morgan Stanley	(1,497)	(0.00)
342,062	Oddity Tech Ltd Class A	Goldman Sachs International	(26,382)	(0.01)
43,618	OGE Energy Corp	Morgan Stanley	(451)	(0.00)
123,094	Okta Inc	Goldman Sachs International	(4,152)	(0.00)
(59,608)	Okta Inc	Morgan Stanley	(1,264)	(0.00)
776,103	Old Dominion Freight Line	Goldman Sachs International	(29,901)	(0.01)
(85,797)	Olema Pharmaceuticals Inc	Goldman Sachs International	(18,157)	(0.00)
(101,951)	Olin Corp	Morgan Stanley	(15,373)	(0.00)
35,692	Ollie's Bargain Outlet Holdings Inc	Morgan Stanley	(8,812)	(0.00)
43,673	Omega Healthcare Investors Inc	Morgan Stanley	(982)	(0.00)
(400)	Omnicom Group Inc	Goldman Sachs International	(0)	(0.00)
(80,709)	ON Semiconductor Corp	Morgan Stanley	(7,755)	(0.00)
(1,200)	ON Semiconductor Corp	Goldman Sachs International	(722)	(0.00)
875,463	ONEOK Inc	JPMorgan Chase Bank	(30,724)	(0.01)
63,182	ONEOK Inc	Morgan Stanley	(15,435)	(0.00)
(400)	ONEOK Inc	Goldman Sachs International	(501)	(0.00)
(186,506)	Option Care Health Inc	Goldman Sachs International	(13,623)	(0.00)
25,716	Oracle Corp	Goldman Sachs International	(5,001)	(0.00)
9,265	Oracle Corp	JPMorgan Chase Bank	(2,092)	(0.00)
100	O'Reilly Automotive Inc	Goldman Sachs International	(0)	(0.00)
77,607	O'Reilly Automotive Inc	Morgan Stanley	(467)	(0.00)
79,249	Orion Oyj	Goldman Sachs International	(9,810)	(0.00)
1,247,414	Ormat Technologies Inc	Goldman Sachs International	(25,186)	(0.01)
68,121,000	OSG Corp	Nomura	(2,564)	(0.00)
(94,625)	Oshkosh Corp	Morgan Stanley	(2,219)	(0.00)
(100)	Otis Worldwide Corp	Goldman Sachs International	(23)	(0.00)
(551,843)	PACCAR Inc	JPMorgan Chase Bank	(22,366)	(0.00)
(21,662)	PACCAR Inc	Goldman Sachs International	(459)	(0.00)
900	PACCAR Inc	Goldman Sachs International	(1)	(0.00)
12,774	Pacira BioSciences Inc	JPMorgan Chase Bank	(506)	(0.00)
200	Packaging Corp of America	Goldman Sachs International	(0)	(0.00)
107,416	Pagseguro Digital Ltd Class A	Morgan Stanley	(3,611)	(0.00)
65,424	Palantir Technologies Inc Class A	Morgan Stanley	(10,486)	(0.00)
14	Palomar Holdings Inc	Goldman Sachs International	(0)	(0.00)
(2,166,713)	Pandora A/S	Goldman Sachs International	(14,919)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(422,553)	Pandora A/S	JPMorgan Chase Bank	(4,443)	(0.00)
(130,091)	Paramount Global Class B	Morgan Stanley	(6,162)	(0.00)
(1,000)	Paramount Global Class B	Goldman Sachs International	(129)	(0.00)
(548,726)	Parker-Hannifin Corp	Goldman Sachs International	(12,213)	(0.00)
(100)	Paychex Inc	Goldman Sachs International	(70)	(0.00)
300	Paycom Software Inc	Goldman Sachs International	(0)	(0.00)
(31,600)	PayPal Holdings Inc	Goldman Sachs International	(6,425)	(0.00)
(46)	PC Connection Inc	Goldman Sachs International	(0)	(0.00)
8,150,000	Peabody Energy Corp	Nomura	(10,803)	(0.00)
35,634	Pegasystems Inc	JPMorgan Chase Bank	(1,036)	(0.00)
59,713	Pegasystems Inc	Goldman Sachs International	(1,305)	(0.00)
(786,338)	Pembina Pipeline Corp	Morgan Stanley	(1,913)	(0.00)
32,729	Penn Entertainment Inc	Morgan Stanley	(11,396)	(0.00)
(205,265)	Pentair Plc	Goldman Sachs International	(14,609)	(0.00)
(134,138)	PepsiCo Inc	Morgan Stanley	(1,191)	(0.00)
(614,621)	PepsiCo Inc	Goldman Sachs International	(24,073)	(0.01)
(44,687)	Perrigo Co Plc	Goldman Sachs International	(2,583)	(0.00)
(93,650)	Perrigo Co Plc	Morgan Stanley	(4,209)	(0.00)
(134,033)	Perrigo Co Plc	JPMorgan Chase Bank	(9,547)	(0.00)
15,149	Petco Health & Wellness Co Inc	Morgan Stanley	(20,174)	(0.00)
394,450	Petropavlovsk Plc	Morgan Stanley	(5,992)	(0.00)
(45,022)	Pfizer Inc	Morgan Stanley	(694)	(0.00)
315,777	Pfizer Inc	Goldman Sachs International	(8,492)	(0.00)
76,919	Phillips 66	Morgan Stanley	(2,277)	(0.00)
300	Phillips 66	Goldman Sachs International	(0)	(0.00)
44,295	Pinnacle Financial Partners Inc	Morgan Stanley	(1,706)	(0.00)
52,671	Pinterest Inc Class A	Morgan Stanley	(24,295)	(0.01)
19	Pitney Bowes Inc	Goldman Sachs International	(0)	(0.00)
36,942	Planet Fitness Inc Class A	Morgan Stanley	(7,048)	(0.00)
(200)	PNC Financial Services Group Inc	Goldman Sachs International	(497)	(0.00)
(103,831)	Polaris Inc	Morgan Stanley	(14,770)	(0.00)
(194,797)	POSCO Holdings Inc	Goldman Sachs International	(2,062)	(0.00)
37,762	Post Holdings Inc	Morgan Stanley	(6,906)	(0.00)
800	PPL Corp	Goldman Sachs International	(74)	(0.00)
(700)	Principal Financial Group Inc	Goldman Sachs International	(1)	(0.00)
18	ProAssurance Corp	Goldman Sachs International	(0)	(0.00)
79,058	PROCEPT BioRobotics Corp	Goldman Sachs International	(15,344)	(0.00)
697,501	Procter & Gamble Co	Goldman Sachs International	(20,704)	(0.00)
482,790	Procter & Gamble Co	Morgan Stanley	(22,576)	(0.00)
56,798	Progressive Corp	Morgan Stanley	(20,511)	(0.00)
(100)	Progressive Corp	Goldman Sachs International	(0)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
76,012	Prologis Inc	Morgan Stanley	(3,240)	(0.00)
800	Prologis Inc	Goldman Sachs International	(1)	(0.00)
(42,298)	Prosus NV	JPMorgan Chase Bank	(1,501)	(0.00)
(60,723)	Prosus NV	Goldman Sachs International	(643)	(0.00)
(42)	Proto Labs Inc	Goldman Sachs International	(10)	(0.00)
77,210	PTC Inc	Morgan Stanley	(1,562)	(0.00)
400	PTC Inc	Goldman Sachs International	(0)	(0.00)
(300)	Public Storage	Goldman Sachs International	(559)	(0.00)
(122,243)	PulteGroup Inc	JPMorgan Chase Bank	(4,852)	(0.00)
(136,026)	PulteGroup Inc	Morgan Stanley	(1,833)	(0.00)
66,278	Pure Storage Inc Class A	Morgan Stanley	(16,149)	(0.00)
(89,171)	PVH Corp	Morgan Stanley	(661)	(0.00)
78,077	Qorvo Inc	Morgan Stanley	(2,911)	(0.00)
200	Qorvo Inc	Goldman Sachs International	(0)	(0.00)
14,752	QUALCOMM Inc	Morgan Stanley	(3,084)	(0.00)
(1,196,786)	Quanta Services Inc	Goldman Sachs International	(22,549)	(0.01)
(318,521)	Quanta Services Inc	JPMorgan Chase Bank	(17,597)	(0.00)
58,039	Quanta Services Inc	Morgan Stanley	(16,623)	(0.00)
(432,010)	Quest Diagnostics Inc	Goldman Sachs International	(4,389)	(0.00)
49	QuinStreet Inc	Goldman Sachs International	(0)	(0.00)
41,097	R1 RCM Inc	Morgan Stanley	(33)	(0.00)
500	Ralph Lauren Corp	Goldman Sachs International	(0)	(0.00)
(48,567)	Rambus Inc	Morgan Stanley	(1,781)	(0.00)
(500)	Raymond James Financial Inc	Goldman Sachs International	(0)	(0.00)
39,981	RBC Bearings Inc	Morgan Stanley	(4,905)	(0.00)
143,705	REA Group Ltd	Goldman Sachs International	(5,339)	(0.00)
109,639	REA Group Ltd	JPMorgan Chase Bank	(1,818)	(0.00)
(37)	Redwood Trust Inc	Goldman Sachs International	(4)	(0.00)
37,799	Regency Centers Corp	Morgan Stanley	(267)	(0.00)
400	Regency Centers Corp	Goldman Sachs International	(64)	(0.00)
485,967	Regeneron Pharmaceuticals Inc	Goldman Sachs International	(73,699)	(0.01)
(8,491)	Regeneron Pharmaceuticals Inc	JPMorgan Chase Bank	(91)	(0.00)
64,798	Regions Financial Corp	Morgan Stanley	(13,533)	(0.00)
(244,217)	Relay Therapeutics Inc	Goldman Sachs International	(74,405)	(0.01)
(36,183)	Relay Therapeutics Inc	JPMorgan Chase Bank	(10,692)	(0.00)
7,510	RELX Plc	JPMorgan Chase Bank	(754)	(0.00)
49,913	RELX Plc	Goldman Sachs International	(13,228)	(0.00)
(101,813)	Remitly Global Inc	Goldman Sachs International	(25,385)	(0.00)
76,904	Republic Services Inc	Morgan Stanley	(1,012)	(0.00)
(600)	Republic Services Inc Class A	Goldman Sachs International	(958)	(0.00)
15,088	ResMed Inc	JPMorgan Chase Bank	(5,859)	(0.00)



## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
161,539	ResMed Inc	Goldman Sachs International	(5,695)	(0.00)
(14,300)	Resolute Forest Products Inc	Morgan Stanley	(8,294)	(0.00)
5	Retail Opportunity Investments Corp	Goldman Sachs International	(0)	(0.00)
(300)	Revvity Inc	Goldman Sachs International	(0)	(0.00)
300,575	Reynolds Consumer Products Inc	JPMorgan Chase Bank	(575)	(0.00)
2,613,698	Rheinmetall AG	Bank of America Merrill Lynch	(908)	(0.00)
(83,491)	Rithm Capital Corp	Morgan Stanley	(723)	(0.00)
(100,511)	Robert Half International Inc	Morgan Stanley	(11,394)	(0.00)
106,814	Robinhood Markets Inc Class A	JPMorgan Chase Bank	(6,534)	(0.00)
(29,113)	Robinhood Markets Inc Class A	Goldman Sachs International	(108)	(0.00)
41,080	Robinhood Markets Inc Class A	Morgan Stanley	(34,211)	(0.01)
1,002,194	Roche Holding AG	Goldman Sachs International	(110,539)	(0.01)
(38,195)	Rocket Cos Inc Class A	JPMorgan Chase Bank	(1,746)	(0.00)
31,813	Rocket Cos Inc Class A	Morgan Stanley	(9,526)	(0.00)
(56,715)	Rocket Cos Inc Class A	Goldman Sachs International	(1,076)	(0.00)
(123,760)	Rocket Pharmaceuticals Inc	Goldman Sachs International	(4,645)	(0.00)
(247,906)	Rocket Pharmaceuticals Inc	JPMorgan Chase Bank	(51,947)	(0.01)
1,206,346	Rockwell Automation Inc	Goldman Sachs International	(21,906)	(0.00)
78,419	Rockwell Automation Inc	Morgan Stanley	(2,768)	(0.00)
31,925	Rockwell Automation Inc	JPMorgan Chase Bank	(2,085)	(0.00)
100	Roper Technologies Inc	Goldman Sachs International	(0)	(0.00)
74,851	Roper Technologies Inc	Morgan Stanley	(3,359)	(0.00)
(300)	Royal Caribbean Cruises Ltd	Goldman Sachs International	(0)	(0.00)
600	RTX Corp	Goldman Sachs International	(1)	(0.00)
(521,671)	Ryanair Holdings Plc	JPMorgan Chase Bank	(55,543)	(0.01)
100	S&P Global Inc	Goldman Sachs International	(0)	(0.00)
(13)	Sabre Corp	Goldman Sachs International	(0)	(0.00)
49	Safehold Inc	Goldman Sachs International	(0)	(0.00)
38,568	Saia Inc	Morgan Stanley	(7,815)	(0.00)
(135,071)	Salesforce Inc	Morgan Stanley	(619)	(0.00)
159,493	Salesforce Inc	JPMorgan Chase Bank	(9,533)	(0.00)
500,000	Salini SpA	Nomura	(1,454)	(0.00)
121,802	Sampo Oyj	JPMorgan Chase Bank	(2,026)	(0.00)
114,002	Sampo Oyj Class A	Goldman Sachs International	(1,080)	(0.00)
94,665	Sanofi	JPMorgan Chase Bank	(3,339)	(0.00)
161,108	Sanofi	Goldman Sachs International	(562)	(0.00)
8,566	Sanofi SA	Goldman Sachs International	(510)	(0.00)
29,281	Sanofi SA	JPMorgan Chase Bank	(1,274)	(0.00)
61,135	SAP SE	Morgan Stanley	(11,120)	(0.00)
(130,551)	Sarepta Therapeutics Inc	Goldman Sachs International	(6,678)	(0.00)
(306,605)	Sarepta Therapeutics Inc	JPMorgan Chase Bank	(13,487)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
15	Saul Centers Inc	Goldman Sachs International	(0)	(0.00)
700	Schlumberger NV	Goldman Sachs International	(1)	(0.00)
44,035	Schlumberger NV	Morgan Stanley	(298)	(0.00)
(544,363)	Scotts Miracle-Gro Co	Goldman Sachs International	(25,477)	(0.01)
(88,461)	Scotts Miracle-Gro Co	Morgan Stanley	(1,980)	(0.00)
(16)	Seacoast Banking Corp of Florida	Goldman Sachs International	(0)	(0.00)
93,890	Seagate Technology Holdings Plc	Morgan Stanley	(16,562)	(0.00)
3,900	Seagate Technology Holdings Plc	Goldman Sachs International	(3)	(0.00)
600	Sempra	Goldman Sachs International	(1)	(0.00)
76,365	Sempra	Morgan Stanley	(1,472)	(0.00)
44,027	Service Corp International	Morgan Stanley	(225)	(0.00)
(46)	Shenandoah Telecommunications Co	Goldman Sachs International	(0)	(0.00)
300	Sherwin-Williams Co	Goldman Sachs International	(0)	(0.00)
(22,118)	Shopify Inc Class A	Morgan Stanley	(196)	(0.00)
(71,616)	Shopify Inc Class A	Goldman Sachs International	(2,143)	(0.00)
9,770,670	Shoprite Holdings Ltd	Goldman Sachs International	(40,930)	(0.01)
(1,352,021)	Signet Jewelers Ltd	Morgan Stanley	(125,631)	(0.02)
(20,686)	Simply Good Foods Co	JPMorgan Chase Bank	(2,945)	(0.00)
(21)	Simulations Plus Inc	Goldman Sachs International	(0)	(0.00)
(13)	SiriusPoint Ltd	Goldman Sachs International	(0)	(0.00)
4,200,000	SK Hynix Inc	Bank of America Merrill Lynch	(40,717)	(0.01)
(354,164)	Skechers USA Inc Class A	Goldman Sachs International	(144)	(0.00)
54,827	Skyworks Solutions Inc	Morgan Stanley	(2,186)	(0.00)
35,838	Smartsheet Inc Class A	JPMorgan Chase Bank	(1,900)	(0.00)
73,129	Smartsheet Inc Class A	Goldman Sachs International	(797)	(0.00)
(133,168)	Snap-on Inc	Morgan Stanley	(3,754)	(0.00)
(400)	Snap-on Inc	Goldman Sachs International	(0)	(0.00)
2,500,000	Societe Generale SA	BNP Paribas	(4,780)	(0.00)
65,161	Solidcore Resources Plc	Morgan Stanley	(140,096)	(0.02)
77,031	Solventum Corp	Morgan Stanley	(2,864)	(0.00)
300	Solventum Corp	Goldman Sachs International	(0)	(0.00)
(87,975)	Sonoco Products Co	Morgan Stanley	(1,065)	(0.00)
(26)	Sotera Health Co	Goldman Sachs International	(0)	(0.00)
600	Southern Co	Goldman Sachs International	(1)	(0.00)
71,397	Southern Co	Morgan Stanley	(6,091)	(0.00)
(21)	Southside Bancshares Inc	Goldman Sachs International	(0)	(0.00)
76,311	Southwest Airlines Co	Morgan Stanley	(1,079)	(0.00)
1,500	Southwest Airlines Co	Goldman Sachs International	(18)	(0.00)
38,241	Southwestern Energy Co	Morgan Stanley	(156)	(0.00)
29,718	Spirit AeroSystems Holdings Inc Class A	Morgan Stanley	(13,817)	(0.00)
24,750	SpringBig Holdings Inc	Goldman Sachs International	(190)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(154,902)	SpringWorks Therapeutics Inc	JPMorgan Chase Bank	(27,510)	(0.01)
(104,821)	SpringWorks Therapeutics Inc	Goldman Sachs International	(18,023)	(0.00)
21,716	Sprout Social Inc Class A	JPMorgan Chase Bank	(1,867)	(0.00)
483,532	Sprouts Farmers Market Inc	Goldman Sachs International	(59,545)	(0.01)
(359,091)	Standard Chartered Plc	Société Générale	(1,253)	(0.00)
400	Stanley Black & Decker Inc	Goldman Sachs International	(1,036)	(0.00)
200	Starbucks Corp	Goldman Sachs International	(392)	(0.00)
(300)	State Street Corp	Goldman Sachs International	(0)	(0.00)
44,129	Stericycle Inc	Morgan Stanley	(603)	(0.00)
78,126	STERIS Plc	Morgan Stanley	(1,641)	(0.00)
300	STERIS Plc	Goldman Sachs International	(0)	(0.00)
1,800,000	Stillwater Mining Co	Bank of America Merrill Lynch	(13,773)	(0.00)
(222,931)	Structure Therapeutics Inc	JPMorgan Chase Bank	(67,823)	(0.01)
47,949	Stryker Corp	Goldman Sachs International	(6,670)	(0.00)
38	Summit Hotel Properties Inc	Goldman Sachs International	(0)	(0.00)
(4,860)	Summit Therapeutics Inc	Goldman Sachs International	(304)	(0.00)
(36)	SunCoke Energy Inc	Goldman Sachs International	(0)	(0.00)
(150,154)	Suncor Energy Inc	Goldman Sachs International	(3,460)	(0.00)
(200,620)	Suncor Energy Inc	JPMorgan Chase Bank	(13,413)	(0.00)
7,138	Supernus Pharmaceuticals Inc	JPMorgan Chase Bank	(46)	(0.00)
2,691,311	Svenska Handelsbanken	Goldman Sachs International	(10,071)	(0.00)
960,833	Swedbank AB Class A	JPMorgan Chase Bank	(1,616)	(0.00)
803,552	Swedish Orphan Biovitrum AB	Goldman Sachs International	(3,138)	(0.00)
569,289	Swedish Orphan Biovitrum AB	JPMorgan Chase Bank	(2,549)	(0.00)
265,969	Swiss Life Holding AG	Goldman Sachs International	(13,950)	(0.00)
(122,595)	Swiss Prime Site AG	Société Générale	(196)	(0.00)
(309,869)	Swiss Re AG	Goldman Sachs International	(2,102)	(0.00)
(1,300)	Synchrony Financial	Goldman Sachs International	(1,803)	(0.00)
200	Synopsys Inc	Goldman Sachs International	(0)	(0.00)
74,604	Synopsys Inc	Morgan Stanley	(3,218)	(0.00)
43,707	Synovus Financial Corp	Morgan Stanley	(2,812)	(0.00)
1,000	Sysco Corp	Goldman Sachs International	(1,484)	(0.00)
(200)	T Rowe Price Group Inc	Goldman Sachs International	(0)	(0.00)
(83,378)	Take-Two Interactive Software Inc	JPMorgan Chase Bank	(5,670)	(0.00)
(13,622)	Take-Two Interactive Software Inc	Goldman Sachs International	(336)	(0.00)
71,305	Take-Two Interactive Software Inc	Morgan Stanley	(6,249)	(0.00)
(68,304)	Talen Energy Corp	Morgan Stanley	(421)	(0.00)
28,721	Tandem Diabetes Care Inc	Morgan Stanley	(13,673)	(0.00)
(310,573)	Tandem Diabetes Care Inc	Goldman Sachs International	(47,605)	(0.01)
53,569	Targa Resources Corp	Morgan Stanley	(24,505)	(0.01)
(400)	Targa Resources Corp	Goldman Sachs International	(0)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
300	Target Corp	Goldman Sachs International	(0)	(0.00)
(586,392)	TC Energy Corp	JPMorgan Chase Bank	(27,911)	(0.01)
(462,538)	TC Energy Corp	Goldman Sachs International	(24,720)	(0.01)
(800)	TE Connectivity Ltd	Goldman Sachs International	(1)	(0.00)
(128,895)	TechnipFMC Plc	JPMorgan Chase Bank	(2,013)	(0.00)
35,571	TechnipFMC Plc	Morgan Stanley	(8,517)	(0.00)
46	TechTarget Inc	Goldman Sachs International	(0)	(0.00)
(300)	Teledyne Technologies Inc	Goldman Sachs International	(202)	(0.00)
77,983	Teledyne Technologies Inc	Morgan Stanley	(961)	(0.00)
200	Teleflex Inc	Goldman Sachs International	(0)	(0.00)
41,296	Tempur Sealy International Inc	Morgan Stanley	(4,070)	(0.00)
108,629	Tencent Holdings Ltd	Morgan Stanley	(19,463)	(0.00)
1,385,798	Tencent Holdings Ltd	Goldman Sachs International	(2,327)	(0.00)
(87,947)	Tenet Healthcare Corp	Morgan Stanley	(807)	(0.00)
(102,556)	Teradata Corp	Morgan Stanley	(14,528)	(0.00)
(100)	Teradyne Inc	Goldman Sachs International	(0)	(0.00)
(69,859)	Terns Pharmaceuticals Inc	Goldman Sachs International	(13,432)	(0.00)
(66,539)	Terns Pharmaceuticals Inc	JPMorgan Chase Bank	(9,688)	(0.00)
100	Texas Instruments Inc	Goldman Sachs International	(0)	(0.00)
70,256	Texas Instruments Inc	Morgan Stanley	(8,124)	(0.00)
(89,282)	Texas Roadhouse Inc	Morgan Stanley	(684)	(0.00)
(800)	Textron Inc	Goldman Sachs International	(1)	(0.00)
5,728	TG Therapeutics Inc	Goldman Sachs International	(9,148)	(0.00)
48	Thryv Holdings Inc	Goldman Sachs International	(0)	(0.00)
(8)	Titan International Inc	Goldman Sachs International	(0)	(0.00)
500	TJX Cos Inc	Goldman Sachs International	(0)	(0.00)
67,541	T-Mobile US Inc	Morgan Stanley	(10,239)	(0.00)
49,297	T-Mobile US Inc	JPMorgan Chase Bank	(3,608)	(0.00)
89,287	T-Mobile US Inc	Goldman Sachs International	(10,040)	(0.00)
53,239	Toast Inc Class A	Morgan Stanley	(21,839)	(0.00)
84,070	Toast Inc Class A	Goldman Sachs International	(4,904)	(0.00)
105,239	Toast Inc Class A	JPMorgan Chase Bank	(8,703)	(0.00)
87,117,261	Tokyu Corp	Société Générale	(1,403)	(0.00)
(30,743)	Toll Brothers Inc	Goldman Sachs International	(1,741)	(0.00)
42,283	TopBuild Corp	Morgan Stanley	(3,061)	(0.00)
70,319	Toro Co	Morgan Stanley	(8,592)	(0.00)
63,552	Tractor Supply Co	Morgan Stanley	(15,534)	(0.00)
300	Tractor Supply Co	Goldman Sachs International	(951)	(0.00)
40,633	Trade Desk Inc Class A	JPMorgan Chase Bank	(259)	(0.00)
62,785	Tradeweb Markets Inc Class A	Morgan Stanley	(14,285)	(0.00)
(349,839)	Trane Technologies Plc	JPMorgan Chase Bank	(6,169)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
(820,564)	Trane Technologies Plc	Goldman Sachs International	(21,499)	(0.00)
59,469,952	Transcosmos Inc	Nomura	(1,643)	(0.00)
(259,913)	TransUnion	JPMorgan Chase Bank	(1,878)	(0.00)
53,347	TransUnion	Morgan Stanley	(24,496)	(0.01)
(167,833)	TransUnion	Goldman Sachs International	(516)	(0.00)
100	Travelers Cos Inc	Goldman Sachs International	(0)	(0.00)
19,146	TreeHouse Foods Inc	JPMorgan Chase Bank	(884)	(0.00)
(2,100)	Trimble Inc	Goldman Sachs International	(60)	(0.00)
(86,911)	Trip.com Group Ltd	JPMorgan Chase Bank	(8,021)	(0.00)
(51,302)	Trip.com Group Ltd	Goldman Sachs International	(2,036)	(0.00)
329	Tritium DCFC Ltd	Goldman Sachs International	(1)	(0.00)
76,555	Truist Financial Corp	Morgan Stanley	(2,438)	(0.00)
74,073	Tyler Technologies Inc	Morgan Stanley	(5,208)	(0.00)
(103,448)	Tyson Foods Inc Class A	Morgan Stanley	(600)	(0.00)
400	Tyson Foods Inc Class A	Goldman Sachs International	(0)	(0.00)
71,452	Uber Technologies Inc	Morgan Stanley	(8,542)	(0.00)
(1,700)	Uber Technologies Inc	Goldman Sachs International	(1)	(0.00)
(17,500,000)	Uber Technologies Inc1	Goldman Sachs International	(320,750)	(0.04)
44,099	Ubiquiti Inc	Morgan Stanley	(601)	(0.00)
(2,000)	UDR Inc	Goldman Sachs International	(24)	(0.00)
72,172	UDR Inc	Morgan Stanley	(5,919)	(0.00)
(92,380)	UGI Corp	Morgan Stanley	(5,810)	(0.00)
72,475	UiPath Inc Class A	Morgan Stanley	(840)	(0.00)
(273,015)	Ultragenyx Pharmaceutical Inc	Goldman Sachs International	(12,726)	(0.00)
(223,675)	Ultragenyx Pharmaceutical Inc	JPMorgan Chase Bank	(8,178)	(0.00)
39,596	Ultragenyx Pharmaceutical Inc	Morgan Stanley	(3,832)	(0.00)
(189,841)	Unicredit SpA	Goldman Sachs International	(9,268)	(0.00)
(136,356)	Union Pacific Corp	Morgan Stanley	(750)	(0.00)
(500)	Union Pacific Corp	Goldman Sachs International	(270)	(0.00)
(1,200)	United Airlines Holdings Inc	Goldman Sachs International	(143)	(0.00)
1,342,237	United Parcel Service Inc Class B	Goldman Sachs International	(2,708)	(0.00)
(1,190,500)	United Rentals Inc	Goldman Sachs International	(8,914)	(0.00)
100	UnitedHealth Group Inc	Goldman Sachs International	(0)	(0.00)
(27)	Universal Health Realty Income Trust	Goldman Sachs International	(9)	(0.00)
500,222	Universal Health Services Inc Class B	Goldman Sachs International	(21,588)	(0.00)
300	US Bancorp	Goldman Sachs International	(0)	(0.00)
70,585	US Bancorp	Morgan Stanley	(6,196)	(0.00)
33	USANA Health Sciences Inc	Goldman Sachs International	(18)	(0.00)
9,512	Vail Resorts Inc	Morgan Stanley	(161)	(0.00)
200	Valero Energy Corp	Goldman Sachs International	(0)	(0.00)
(138,969)	Veeva Systems Inc Class A	Morgan Stanley	(6,466)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
7,239	Veralto Corp	Goldman Sachs International	(10,945)	(0.00)
(145,920)	VeriSign Inc	Morgan Stanley	(12,967)	(0.00)
183,930	VeriSign Inc	JPMorgan Chase Bank	(1,710)	(0.00)
93,921	VeriSign Inc	Goldman Sachs International	(767)	(0.00)
(300)	Verisk Analytics Inc	Goldman Sachs International	(0)	(0.00)
41,535	Verizon Communications Inc	Morgan Stanley	(1,924)	(0.00)
(200)	Verizon Communications Inc	Goldman Sachs International	(145)	(0.00)
(44,510)	Vertex Pharmaceuticals Inc	Morgan Stanley	(544)	(0.00)
126,630	Vertex Pharmaceuticals Inc	Goldman Sachs International	(38,276)	(0.01)
(164,535)	VF Corp	Goldman Sachs International	(8,672)	(0.00)
(18)	Viad Corp	Goldman Sachs International	(4)	(0.00)
(3,000)	Viatis Inc	Goldman Sachs International	(225)	(0.00)
(2,100)	VICI Properties Inc	Goldman Sachs International	(310)	(0.00)
(171,340)	Visa Inc Class A	Goldman Sachs International	(8,264)	(0.00)
(800)	Vistra Corp	Goldman Sachs International	(1)	(0.00)
281,504	Vita Coco Co Inc	Goldman Sachs International	(34,655)	(0.01)
77,727	Vita Coco Co Inc	JPMorgan Chase Bank	(4,837)	(0.00)
(100)	Vulcan Materials Co	Goldman Sachs International	(181)	(0.00)
67,350	Vulcan Materials Co	Morgan Stanley	(11,412)	(0.00)
3,700	Walgreens Boots Alliance Inc	Goldman Sachs International	(5,484)	(0.00)
44,169	Walmart Inc	Morgan Stanley	(2,928)	(0.00)
(223,166)	Walt Disney Co	Morgan Stanley	(12,236)	(0.00)
400	Walt Disney Co	Goldman Sachs International	(0)	(0.00)
29,542	Warner Bros Discovery Inc	Morgan Stanley	(475)	(0.00)
(106,191)	Warner Music Group Corp Class A	Morgan Stanley	(15,462)	(0.00)
67,841	Waste Management Inc	Morgan Stanley	(10,512)	(0.00)
(500)	Waste Management Inc	Goldman Sachs International	(0)	(0.00)
66,751	Watsco Inc	Morgan Stanley	(11,830)	(0.00)
(29,865)	WaVe Life Sciences Ltd	Morgan Stanley	(263)	(0.00)
(235,253)	Wayfair Inc Class A	JPMorgan Chase Bank	(24,712)	(0.01)
3,600,000	Wayfair Inc	Nomura	(5,402)	(0.00)
(500)	WEC Energy Group Inc	Goldman Sachs International	(0)	(0.00)
(100)	Wells Fargo & Co	Goldman Sachs International	(199)	(0.00)
70,914	Wells Fargo & Co	Morgan Stanley	(9,489)	(0.00)
200	Welltower Inc	Goldman Sachs International	(0)	(0.00)
77,422	Welltower Inc	Morgan Stanley	(1,667)	(0.00)
100	West Pharmaceutical Services Inc	Goldman Sachs International	(0)	(0.00)
52,195	Western Digital Corp	Morgan Stanley	(24,818)	(0.01)
(91,012)	Western Union Co	Morgan Stanley	(5,986)	(0.00)
500	Westinghouse Air Brake Technologies Corp	Goldman Sachs International	(0)	(0.00)
69,371	Westlake Corp	Morgan Stanley	(7,860)	(0.00)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

Contracts for Differences (1.10%) (31 December 2023: (1.26%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
200	Westrock Co	Goldman Sachs International	(0)	(0.00)
(136,305)	Weyerhaeuser Co	Morgan Stanley	(4,313)	(0.00)
2,600	Weyerhaeuser Co	Goldman Sachs International	(771)	(0.00)
42,292	Whirlpool Corp	Morgan Stanley	(3,248)	(0.00)
43,520	White Mountains Insurance Group	Morgan Stanley	(1,892)	(0.00)
62,570	Williams Cos Inc	Morgan Stanley	(14,703)	(0.00)
(1,400)	Williams Cos Inc	Goldman Sachs International	(1)	(0.00)
27,813	Wix.Com Ltd	Goldman Sachs International	(166)	(0.00)
(93,974)	WK Kellogg Co	Morgan Stanley	(10,119)	(0.00)
209,950	Woodside Energy Group Ltd	JPMorgan Chase Bank	(6,442)	(0.00)
(18)	World Acceptance Corp	Goldman Sachs International	(0)	(0.00)
(74,352)	Worldline SA	JPMorgan Chase Bank	(31)	(0.00)
71,244	WR Berkley Corp	Morgan Stanley	(5,405)	(0.00)
300	WR Berkley Corp	Goldman Sachs International	(696)	(0.00)
(300)	Wynn Resorts Ltd	Goldman Sachs International	(0)	(0.00)
(459,862)	Wynn Resorts Ltd	Morgan Stanley	(52,939)	(0.01)
(70,839)	Xenon Pharmaceuticals Inc	Morgan Stanley	(13,284)	(0.00)
(216,995)	Xenon Pharmaceuticals Inc	Goldman Sachs International	(3,453)	(0.00)
4,081	Xero Ltd	Morgan Stanley	(60)	(0.00)
77,151	Xero Ltd	JPMorgan Chase Bank	(1,678)	(0.00)
5,511	Xero Ltd	Goldman Sachs International	(94)	(0.00)
1,159,842	Xero Ltd	Nomura	(662)	(0.00)
56,660	Xylem Inc	Morgan Stanley	(20,887)	(0.00)
300	Xylem Inc	Goldman Sachs International	(0)	(0.00)
(10,596)	Zai Lab Ltd	Morgan Stanley	(308)	(0.00)
(251,251)	Zai Lab Ltd	JPMorgan Chase Bank	(57,691)	(0.01)
62,433	Zebra Technologies Corp Class A	Morgan Stanley	(16,089)	(0.00)
(400)	Zebra Technologies Corp Class A	Goldman Sachs International	(0)	(0.00)
64,843	Zillow Group Inc Class C	Morgan Stanley	(11,095)	(0.00)
(76,901)	Zillow Group Inc Class C	Goldman Sachs International	(101)	(0.00)
50,192	Zoetis Inc	Goldman Sachs International	(3,884)	(0.00)
(147,810)	Zoom Video Communications Inc Class A	Morgan Stanley	(12,460)	(0.00)
88,303	Zscaler Inc	JPMorgan Chase Bank	(5,953)	(0.00)
33,499	Zscaler Inc	Goldman Sachs International	(3,400)	(0.00)
<b>Total Unrealised Loss on Contracts for Differences <sup>00</sup></b>			<b>(9,751,332)</b>	<b>(1.10)</b>

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Written Swaptions (0.01%) (31 December 2023: (0.00%))

Notional Amount	Expiration Date	Description	Counterparty	Fair Value US\$	% of Net Assets
<b>Put Swaptions</b>					
EUR (120,000,000)	17/07/2024	EUR Swaption, upon potential exercise of the option, the Portfolio will enter into swap with the notional value of EUR 120,000,000, in which it will pay a rate of 1.00%, and will receive iTraxx EUR S41, strike 8.00%	Merrill Lynch International	(42,212)	(0.01)
EUR (60,000,000)	17/07/2024	EUR Swaption, upon potential exercise of the option, the Portfolio will enter into swap with the notional value of EUR 60,000,000, in which it will pay a rate of 1.00%, and will receive iTraxx EUR S41, strike 8.00%	Merrill Lynch International	(21,106)	(0.00)
<b>Total Fair Value on Written Swaptions<sup>∞</sup> (Premium: US\$171,038)</b>				<b>(63,318)</b>	<b>(0.01)</b>

### Credit Default Swap Contracts (0.04%) (31 December 2023: (0.08%))

Notional Amount	Termination Date	Counterparty	Reference Obligation	Fair Value US\$	% of Net Assets
USD 1,000,000	20/06/2025	Goldman Sachs International	Selling default protection on Meituan, 2.13%, 28/10/2025	(5,615)	(0.00)
USD 1,040,000	20/06/2027	Goldman Sachs International	Selling default protection on SK Hynix, 2.36%, 19/01/2031	(13,625)	(0.00)
USD 1,100,000	20/12/2026	JPMorgan Chase Bank	Selling default protection on Simon Property Group LP, 2.65%, 15/07/2030	(16,459)	(0.00)
USD 2,500,000	20/06/2027	Goldman Sachs International	Selling default protection on SK Hynix, 2.36%, 19/01/2031	(32,753)	(0.00)
EUR 13,000,000	20/12/2024	Nomura	Selling default protection on POSCO Holdings Inc, 2.75%, 15/07/2024	(41,029)	(0.00)
JPY 500,000,000	20/12/2026	Goldman Sachs International	Selling default protection on ANA Holdings Inc, 1.22%, 06/03/2024	(57,908)	(0.01)
JPY 750,000,000	20/12/2026	JPMorgan Chase Bank	Selling default protection on ANA Holdings Inc, 1.22%, 06/03/2024	(86,863)	(0.02)
USD 17,700,000	20/06/2025	Goldman Sachs International	Selling default protection on Meituan, 2.13%, 28/10/2025	(99,381)	(0.01)
<b>Total Fair Value on Credit Default Swap Contracts<sup>∞</sup></b>				<b>(353,633)</b>	<b>(0.04)</b>

### Interest Rate Swap Contracts (0.02%) (31 December 2023: (0.56%))

Notional Amount	Expiration Date	Counterparty	Receive/(Pay) <sup>#</sup>	Fixed Rate	Variable Rate	Unrealised Loss US\$	% of Net Assets
EUR 200,000,000	20/11/2024	Merrill Lynch International	Receive	3.52%	1D €STR	(4,574)	(0.00)
EUR 800,000,000	18/06/2025	Merrill Lynch International	Receive	3.09%	1D €STR	(6,774)	(0.00)
EUR 800,000,000	18/06/2025	Merrill Lynch International	(Pay)	2.98%	1D €STR	(20,878)	(0.00)
EUR 29,400,000	18/06/2026	Merrill Lynch International	(Pay)	2.88%	1D €STR	(31,216)	(0.00)
EUR 32,389,000	18/06/2026	Merrill Lynch International	(Pay)	2.88%	1D €STR	(35,685)	(0.01)
EUR 800,000,000	18/12/2024	Merrill Lynch International	Receive	3.47%	1D €STR	(70,504)	(0.01)
<b>Total Unrealised Loss on Interest Rate Swap Contracts<sup>∞</sup></b>						<b>(169,631)</b>	<b>(0.02)</b>

<sup>#</sup>Receive - Funds receives variable rate and pays fixed rate.

(Pay) - Fund pays variable rate and receives fixed rate.



## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Total Return Swap Contracts (0.18%) (31 December 2023: (0.20%))

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Loss US\$	% of Net Assets
USD 30,650	24/09/2024	0.80 <sup>1</sup>	Morgan Stanley Basket MSCBSSHU <sup>2</sup>	(127)	(0.00)
USD (111,645)	06/11/2024	5.11 <sup>3</sup>	Morgan Stanley Basket MSNBUIQQ <sup>2</sup>	(536)	(0.00)
USD (346,454)	06/11/2024	5.33 <sup>3</sup>	Morgan Stanley Basket MSNBUXRT <sup>2</sup>	(549)	(0.00)
USD (221,172)	06/11/2024	5.08 <sup>3</sup>	Morgan Stanley Basket MSNBUXLV <sup>2</sup>	(784)	(0.00)
USD (21,972)	05/03/2025	5.02 <sup>3</sup>	Morgan Stanley Basket MSNBUIGV <sup>2</sup>	(1,784)	(0.00)
USD (218,022)	06/11/2024	5.08 <sup>3</sup>	Morgan Stanley Basket MSNBURSP <sup>2</sup>	(2,356)	(0.00)
USD (43,401)	06/11/2024	5.11 <sup>3</sup>	Morgan Stanley Basket MSNBUIQQ <sup>2</sup>	(2,728)	(0.00)
USD 856,044	06/11/2024	5.11 <sup>3</sup>	Morgan Stanley Basket MSNBUIQQ <sup>2</sup>	(2,749)	(0.00)
USD (226,495)	06/11/2024	5.76 <sup>3</sup>	Morgan Stanley Basket MSNBUXBI <sup>2</sup>	(3,056)	(0.00)
USD (750,409)	06/11/2024	5.33 <sup>3</sup>	Morgan Stanley Basket MSNBUXRT <sup>2</sup>	(3,443)	(0.00)
USD 584,249	06/11/2024	5.76 <sup>3</sup>	Morgan Stanley Basket MSNBUIHI <sup>2</sup>	(3,513)	(0.00)
EUR (733,049)	12/11/2025	3.15 <sup>4</sup>	Morgan Stanley Basket MSABEUPH <sup>2</sup>	(5,237)	(0.00)
USD (1,773,371)	06/11/2024	4.03 <sup>3</sup>	Morgan Stanley Basket MSACHDGE <sup>2</sup>	(6,149)	(0.00)
USD (364,112)	06/11/2024	5.33 <sup>3</sup>	Morgan Stanley Basket MSNBUSPY <sup>2</sup>	(7,692)	(0.00)
USD (562,947)	06/11/2024	5.33 <sup>3</sup>	Morgan Stanley Basket MSNBUXRT <sup>2</sup>	(7,891)	(0.00)
USD (658,061)	06/11/2024	5.11 <sup>3</sup>	Morgan Stanley Basket MSABHLTH <sup>2</sup>	(8,907)	(0.00)
USD (135,129)	24/09/2024	(0.80) <sup>1</sup>	Morgan Stanley Basket MSCBSMMU <sup>2</sup>	(9,075)	(0.00)
USD (551,142)	06/11/2024	5.76 <sup>3</sup>	Morgan Stanley Basket MSNBUIWM <sup>2</sup>	(9,357)	(0.00)
USD (575,687)	06/11/2024	5.33 <sup>3</sup>	Morgan Stanley Basket MSNBUSPY <sup>2</sup>	(9,999)	(0.00)
USD (603,577)	06/11/2024	5.76 <sup>3</sup>	Morgan Stanley Basket MSNBUIWM <sup>2</sup>	(10,480)	(0.00)
USD (713,549)	24/09/2024	(0.80) <sup>1</sup>	Morgan Stanley Basket MSCBSMMU <sup>2</sup>	(12,129)	(0.00)
USD (676,207)	06/11/2024	5.33 <sup>3</sup>	Morgan Stanley Basket MSNBUSPY <sup>2</sup>	(14,128)	(0.00)
EUR (495,549)	12/11/2025	3.15 <sup>4</sup>	Morgan Stanley Basket MSABMCPH <sup>2</sup>	(14,186)	(0.00)
USD (444,086)	06/11/2024	4.54 <sup>3</sup>	Morgan Stanley Basket MSNBUIAM <sup>2</sup>	(14,742)	(0.00)
USD (210,607)	06/11/2024	5.03 <sup>3</sup>	Morgan Stanley Basket MSNBUXLC <sup>2</sup>	(14,972)	(0.00)
USD (102,845)	24/09/2024	(0.80) <sup>1</sup>	Morgan Stanley Basket MSCBSMMU <sup>2</sup>	(15,431)	(0.00)
USD (348,585)	10/03/2026	5.03 <sup>3</sup>	Morgan Stanley Basket MSNBUXLY <sup>2</sup>	(15,578)	(0.00)
USD (205,496)	05/03/2025	5.02 <sup>3</sup>	Morgan Stanley Basket MSNBUIGV <sup>2</sup>	(19,571)	(0.00)
USD (634,012)	10/03/2026	5.03 <sup>3</sup>	Morgan Stanley Basket MSNBUXLY <sup>2</sup>	(21,482)	(0.00)
USD (222,501)	06/11/2024	5.76 <sup>3</sup>	Morgan Stanley Basket MSNBUIWM <sup>2</sup>	(21,576)	(0.00)
USD (901,662)	24/09/2024	(0.80) <sup>1</sup>	Morgan Stanley Basket MSCBSMMU <sup>2</sup>	(24,444)	(0.00)
USD (684,015)	25/02/2026	(0.90) <sup>1</sup>	Morgan Stanley Basket MSZMOMO <sup>2</sup>	(31,129)	(0.01)
USD (589,529)	06/11/2024	5.11 <sup>3</sup>	Morgan Stanley Basket MSNBUIQQ <sup>2</sup>	(39,225)	(0.01)
USD (1,249,033)	06/11/2024	5.33 <sup>3</sup>	Morgan Stanley Basket MSNBUXLP <sup>2</sup>	(48,449)	(0.01)
USD (843,562)	24/09/2024	(0.80) <sup>1</sup>	Morgan Stanley Basket MSCBSMMU <sup>2</sup>	(50,353)	(0.01)
USD (625,279)	24/09/2024	(0.80) <sup>1</sup>	Morgan Stanley Basket MSCBSMMU <sup>2</sup>	(69,519)	(0.01)
USD (1,165,110)	06/11/2024	5.76 <sup>3</sup>	Morgan Stanley Basket MSNBUXBI <sup>2</sup>	(77,446)	(0.01)
USD (176,409)	06/11/2024	4.99 <sup>3</sup>	Morgan Stanley Basket MSNBUSMH <sup>2</sup>	(103,632)	(0.01)
USD (903,962)	06/11/2024	5.33 <sup>3</sup>	Morgan Stanley Basket MSNBUSPY <sup>2</sup>	(169,875)	(0.02)
USD (857,317)	06/11/2024	5.11 <sup>3</sup>	Morgan Stanley Basket MSNBUIQQ <sup>2</sup>	(209,213)	(0.02)
USD (880,935)	06/11/2024	5.03 <sup>3</sup>	Morgan Stanley Basket MSNBUXLK <sup>2</sup>	(225,260)	(0.03)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Total Return Swap Contracts (0.18%) (31 December 2023: (0.20%)) (continued)

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Loss US\$	% of Net Assets
USD (1,270,051)	06/11/2024	5.03 <sup>3</sup>	Morgan Stanley Basket MSNBUXLC <sup>2</sup>	(316,409)	(0.04)
<b>Total Unrealised Loss on Total Return Swap Contracts <sup>∞</sup></b>				<b>(1,625,161)</b>	<b>(0.18)</b>

<sup>1</sup> Fixed Financing Cost.

<sup>2</sup> The counterparty for this total return swap contract is Morgan Stanley.

<sup>3</sup> The 1 day FEDEF is the benchmark for this total return swap contract.

<sup>4</sup> The 1 month EURIBOR is the benchmark for this total return swap contract.

### Variance Swap Contracts (0.05%) (31 December 2023: (0.03%))

Vega Notional Amount	Termination Date	Counterparty	Reference Obligation	Variance Strike Rate	Unrealised Loss US\$	% of Net Assets
USD 500,000	19/12/2025	BNP Paribas	S&P 500 Index vs Nikkei 225 Index	29.03% vs 32.03%	(2,171)	(0.00)
EUR 63,000	20/06/2025	BNP Paribas	BNP 15 Names EU Basket	Various	(8,235)	(0.00)
USD 100,000	19/12/2025	BNP Paribas	UBS 50 Names Global Basket	27.55% vs 30.70%	(17,466)	(0.00)
EUR 40,000	19/12/2025	JPMorgan Chase Bank	Euro Stoxx Banks Index UpVar	21.45%	(19,951)	(0.00)
USD 750,000	19/12/2025	BNP Paribas	Russell 2000 Index vs Nasdaq-100 Index	24.60% vs 27.95%	(57,561)	(0.01)
EUR 100,000	20/06/2025	Citibank NA	CITI 20 Names EU Basket	Various	(59,025)	(0.01)
EUR 27,500	20/09/2024	JPMorgan Chase Bank	Euro Stoxx Banks Index UpVar	11.40%	(87,348)	(0.01)
USD 45,000	20/12/2024	Goldman Sachs International	Euro Stoxx Banks Index vs S&P 500 Index	22.80% vs 16.40% <sup>1</sup>	(178,972)	(0.02)
<b>Total Unrealised Loss on Variance Swap Contracts <sup>∞</sup></b>					<b>(430,729)</b>	<b>(0.05)</b>

<sup>1</sup> Volatility Strike Rate

### Volatility Swap Contracts (0.70%) (31 December 2023: (0.56%))

Notional Amount	Termination Date	Counterparty	Reference Obligation <sup>1</sup>	Unrealised Loss US\$	% of Net Assets
USD 20,000,000	17/01/2025	Morgan Stanley	MS 31 Names US Basket	(6,176)	(0.00)
USD 20,000,000	17/01/2025	Morgan Stanley	MS 22 Names US Basket	(17,781)	(0.00)
EUR 40,000,000	20/12/2024	BNP	BNP 15 Names EU Basket	(19,854)	(0.00)
EUR 3,750,000	20/12/2024	BNP	BNP 20 Names EU Basket	(24,025)	(0.00)
USD 21,363,700	17/01/2025	Citibank NA	CITI 25 Names US Basket	(24,705)	(0.00)
USD 17,500,000	17/01/2025	Morgan Stanley	MS 27 Names US Basket	(25,225)	(0.00)
EUR 10,000,000	20/12/2024	BofA Securities	BAML 12 Names EU Basket	(28,396)	(0.00)
EUR 10,000,000	20/12/2024	BNP	BNP 20 Names EU Basket	(39,450)	(0.01)
USD 30,000,000	17/01/2025	BofA Securities	BAML 22 Names US Basket	(42,262)	(0.01)
USD 30,000,000	20/06/2025	Nomura	Nomura 20 Names Global Basket	(78,758)	(0.01)
USD 11,500,000	20/12/2024	BNP	BNP 16 Names EU Basket	(79,212)	(0.01)
EUR 10,000,000	20/12/2024	Morgan Stanley	MS 15 Names EU Basket	(127,302)	(0.01)
EUR 22,500,000	17/01/2025	BNP	BNP 38 Names Global Basket	(147,626)	(0.02)
EUR 35,000,000	20/12/2024	Société Générale	SG 12 Names EU Basket	(176,303)	(0.02)
USD 20,000,000	20/06/2025	BNP	BNP 31 Names Global Basket	(205,122)	(0.02)

## Uncorrelated Strategies - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Volatility Swap Contracts (0.70%) (31 December 2023: (0.56%)) (continued)

Notional Amount	Termination Date	Counterparty	Reference Obligation <sup>1</sup>	Unrealised Loss US\$	% of Net Assets
EUR 12,500,000	20/12/2024	BNP	BNP 20 Names EU Basket	(210,318)	(0.02)
USD 20,000,000	17/01/2025	JPMorgan Chase Bank	JPMorgan Chase Bank 16 Names US Basket	(216,962)	(0.02)
USD 40,000,000	17/01/2025	UBS	UBS 29 Names US Basket	(220,975)	(0.03)
USD 20,000,000	17/01/2025	Morgan Stanley	MS 22 Names US Basket	(271,020)	(0.03)
EUR 30,000,000	20/12/2024	BNP	BNP 10 Names EU Basket	(334,175)	(0.04)
USD 20,000,000	17/01/2025	BofA Securities	BAML 19 Names US Basket	(373,877)	(0.04)
EUR 21,551,100	20/12/2024	Société Générale	SG 15 Names Global Basket	(401,895)	(0.05)
USD 50,000,000	17/01/2025	Citibank NA	CITI 24 Names US Basket	(444,215)	(0.05)
USD 20,000,000	17/01/2025	Morgan Stanley	MS 26 Names US Basket	(478,112)	(0.05)
EUR 23,500,000	17/01/2025	BNP	BNP 43 Names EU Basket	(486,853)	(0.06)
USD 20,000,000	17/01/2025	BofA Securities	BAML 27 Names US Basket	(528,240)	(0.06)
USD 30,000,000	17/01/2025	Morgan Stanley	MS 16 Names US Basket	(1,215,997)	(0.14)
<b>Total Unrealised Loss on Volatility Swap Contracts<sup>∞</sup></b>				<b>(6,224,836)</b>	<b>(0.70)</b>

<sup>1</sup>Volatility terms are denominated in various foreign currencies based on the local currencies of the positions within the swaps.

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(195,262,421)</b>	<b>(21.88)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>534,936,916</b>	<b>59.92</b>
<b>Other Net Assets</b>	<b>357,773,470</b>	<b>40.08</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>892,710,386</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	40,378,822	3.57
** Transferable securities and/or money market instruments dealt in on a regulated market	458,245,095	40.58
± Financial derivative instruments traded on a regulated market	41,269,430	3.65
∞ Financial derivative instruments that are traded OTC and centrally cleared	(4,956,431)	(0.44)
<b>Total Investments</b>	<b>534,936,916</b>	<b>47.36</b>

## US Equity - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 101.27% (31 December 2023: 93.23%)</b>			
<b>United States Dollar</b>			
9,110	AbbVie Inc	1,562,547	2.12
585	Adobe Inc	324,991	0.44
4,978	Advanced Micro Devices Inc	807,481	1.09
19,172	Alphabet Inc Class A	3,492,180	4.73
31,720	Amazon.com Inc	6,129,890	8.31
3,485	Amphenol Corp Class A	234,784	0.32
4,189	Analog Devices Inc	956,181	1.30
18,955	Apple Inc	3,992,302	5.41
267	ASML Holding NV	273,069	0.37
3,568	Avery Dennison Corp	780,143	1.06
16,346	Boston Scientific Corp	1,258,805	1.71
1,664	Broadcom Inc	2,671,602	3.62
22,383	Brookfield Asset Management Ltd Class A	851,673	1.15
4,226	CDW Corp	945,948	1.28
20,221	Chewy Inc Class A	550,820	0.75
3,186	CME Group Inc Class A	626,368	0.85
1,393	Constellation Energy Corp	278,976	0.38
1,216	Costco Wholesale Corp	1,033,588	1.40
3,074	Dollar Tree Inc	328,211	0.44
660	Eli Lilly & Co	597,551	0.81
4,079	Equifax Inc	988,994	1.34
1,465	Home Depot Inc	504,312	0.68
2,543	Intuit Inc	1,671,285	2.27
25,922	Keurig Dr Pepper Inc	865,795	1.17
3,329	Mastercard Inc Class A	1,468,622	1.99
20,869	Match Group Inc	634,000	0.86
4,304	McDonald's Corp	1,096,831	1.49
8,158	Meta Platforms Inc Class A	4,113,427	5.57
1,848	Micron Technology Inc	243,067	0.33
15,819	Microsoft Corp	7,070,302	9.58
2,782	Netflix Inc	1,877,516	2.54
18,676	NextEra Energy Inc	1,322,448	1.79
13,658	NIKE Inc Class B	1,029,403	1.40
2,669	Novo Nordisk A/S ADR	380,973	0.52
45,557	NVIDIA Corp	5,628,112	7.63
7,818	Okta Inc Class A	731,843	0.99
3,080	S&P Global Inc	1,373,680	1.86
8,156	Salesforce Inc	2,096,908	2.84
1,797	ServiceNow Inc	1,413,646	1.92

## US Equity - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 101.27% (31 December 2023: 93.23%) (continued)</b>			
<b>United States Dollar (continued)</b>			
12,441	Sweetgreen Inc Class A	374,972	0.51
1,860	Synopsys Inc	1,106,812	1.50
6,209	TE Connectivity Ltd	934,020	1.27
2,687	Thermo Fisher Scientific Inc	1,485,911	2.01
14,688	TJX Cos Inc	1,617,149	2.19
6,526	Uber Technologies Inc	474,310	0.64
2,897	Union Pacific Corp	655,475	0.89
2,531	UnitedHealth Group Inc	1,288,937	1.75
6,887	Visa Inc Class A	1,807,631	2.45
16,593	Walmart Inc	1,123,512	1.52
2,461	Waste Management Inc	525,030	0.71
5,013	Workday Inc Class A	1,120,706	1.52
<b>Total Equities *</b>		<b>74,722,739</b>	<b>101.27</b>
<b>Total Investments</b>		<b>74,722,739</b>	<b>101.27</b>

Forward Currency Contracts 0.55% (31 December 2023: 2.55%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
US\$ 90	€ 83	18/07/2024	Westpac Banking Corp	1	0	0.00
<i>JPY Hedged Classes</i>						
US\$ 2,516,589	¥ 388,468,164	18/07/2024	Citibank NA	6	95,621	0.13
US\$ 662,672	¥ 100,518,440	18/07/2024	Royal Bank of Canada	2	36,232	0.05
US\$ 197,691	¥ 31,467,997	18/07/2024	UBS AG	1	1,579	0.00
US\$ 8,245,106	¥ 1,279,120,138	18/07/2024	Westpac Banking Corp	3	273,515	0.37
<b>Total Unrealised Gain on Forward Currency Contracts **</b>					<b>406,947</b>	<b>0.55</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>75,129,686</b>	<b>101.82</b>

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts (2.35%) (31 December 2023: (0.24%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 28,070	US\$ 30,120	18/07/2024	Westpac Banking Corp	1	(13)	(0.00)
<i>JPY Hedged Classes</i>						
¥ 4,556,102,117	US\$ 29,998,549	18/07/2024	Citibank NA	8	(1,604,514)	(2.17)
¥ 24,558,166	US\$ 158,768	18/07/2024	Royal Bank of Canada	1	(5,719)	(0.01)

## US Equity - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (2.35%) (31 December 2023: (0.24%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>JPY Hedged Classes (continued)</i>						
¥ 261,505,598	US\$ 1,693,422	18/07/2024	UBS AG	5	(63,696)	(0.09)
¥ 214,011,883	US\$ 1,390,958	18/07/2024	Westpac Banking Corp	4	(57,217)	(0.08)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(1,731,159)</b>	<b>(2.35)</b>
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>					<b>(1,731,159)</b>	<b>(2.35)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>					<b>73,398,527</b>	<b>99.47</b>
<b>Other Net Assets</b>					<b>385,696</b>	<b>0.53</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>					<b>73,784,223</b>	<b>100.00</b>
<b>Portfolio Analysis</b>					<b>US\$</b>	<b>% of Total Assets</b>
* Transferable securities and/or money market instruments admitted to an official stock exchange listing					74,722,739	98.56
<sup>∞</sup> Financial derivative instruments that are traded OTC					(1,324,212)	(1.75)
<b>Total Investments</b>					<b>73,398,527</b>	<b>96.81</b>

## US Equity Index PutWrite - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Government Bonds 94.75% (31 December 2023: 90.98%)</b>					
<b>United States Dollar</b>					
97,500,000	United States Treasury Note/Bond	4.00%	15/12/2025	96,256,494	13.54
96,900,000	United States Treasury Note/Bond	4.13%	15/06/2026	95,798,519	13.47
108,300,000	United States Treasury Note/Bond	4.25%	31/05/2025	107,400,491	15.10
87,200,000	United States Treasury Note/Bond	4.25%	31/01/2026	86,372,281	12.15
72,200,000	United States Treasury Note/Bond	4.63%	28/02/2025	71,905,490	10.11
102,200,000	United States Treasury Note/Bond	4.63%	15/03/2026	101,856,671	14.33
114,200,000	United States Treasury Note/Bond	5.00%	31/08/2025	114,126,395	16.05
<b>Total Government Bonds *</b>				<b>673,716,341</b>	<b>94.75</b>
<b>Total Investments</b>				<b>673,716,341</b>	<b>94.75</b>

Forward Currency Contracts 0.78% (31 December 2023: 1.67%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 10,417,968	US\$ 11,144,279	18/07/2024	Citibank NA	4	29,710	0.00
€ 60,443	US\$ 64,587	18/07/2024	Goldman Sachs International	1	242	0.00
€ 285,261	US\$ 305,190	18/07/2024	Westpac Banking Corp	14	774	0.00
US\$ 2,591,870	€ 2,386,704	18/07/2024	Westpac Banking Corp	47	31,962	0.01
<i>GBP Hedged Classes</i>						
£ 5,524,042	US\$ 6,897,478	18/07/2024	Goldman Sachs International	2	86,139	0.01
£ 268,375,482	US\$ 335,307,309	18/07/2024	Westpac Banking Corp	42	3,979,015	0.56
US\$ 1,056,680	£ 829,511	18/07/2024	Goldman Sachs International	1	7,994	0.00
US\$ 183,161,614	£ 143,769,855	18/07/2024	Westpac Banking Corp	45	1,404,528	0.20
<i>SGD Hedged Classes</i>						
SGD 26,999	US\$ 19,908	18/07/2024	Goldman Sachs International	3	29	0.00
SGD 1,120,241	US\$ 826,948	18/07/2024	Westpac Banking Corp	20	293	0.00
US\$ 22,813	SGD 30,716	18/07/2024	Citibank NA	2	131	0.00
US\$ 14,668	SGD 19,775	18/07/2024	Goldman Sachs International	2	65	0.00
US\$ 30,413	SGD 40,985	18/07/2024	Westpac Banking Corp	11	146	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>5,541,028</b>	<b>0.78</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>679,257,369</b>	<b>95.53</b>

## US Equity Index PutWrite - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (0.04%) (31 December 2023: (0.07%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 105,151	US\$ 114,629	18/07/2024	Citibank NA	1	(1,847)	(0.00)
€ 228,046	US\$ 245,355	18/07/2024	Goldman Sachs International	2	(760)	(0.00)
€ 438,135	US\$ 474,953	18/07/2024	Westpac Banking Corp	17	(5,021)	(0.00)
US\$ 72,774	€ 68,035	18/07/2024	Citibank NA	1	(198)	(0.00)
US\$ 103,587	€ 97,067	18/07/2024	Goldman Sachs International	1	(525)	(0.00)
US\$ 514,967	€ 481,577	18/07/2024	Westpac Banking Corp	15	(1,558)	(0.00)
<i>GBP Hedged Classes</i>						
£ 2,960,139	US\$ 3,762,502	18/07/2024	Goldman Sachs International	2	(20,228)	(0.00)
£ 7,980,616	US\$ 10,125,880	18/07/2024	Westpac Banking Corp	18	(36,606)	(0.00)
US\$ 4,677,025	£ 3,753,783	18/07/2024	Citibank NA	2	(68,592)	(0.01)
US\$ 8,443,687	£ 6,771,003	18/07/2024	Goldman Sachs International	3	(116,368)	(0.02)
US\$ 4,477,589	£ 3,585,442	18/07/2024	Westpac Banking Corp	20	(55,207)	(0.01)
<i>SGD Hedged Classes</i>						
SGD 20,362	US\$ 15,070	18/07/2024	Citibank NA	1	(34)	(0.00)
SGD 41,138	US\$ 30,611	18/07/2024	Goldman Sachs International	3	(232)	(0.00)
SGD 2,201,708	US\$ 1,635,245	18/07/2024	Westpac Banking Corp	40	(9,395)	(0.00)
US\$ 11,249	SGD 15,260	18/07/2024	Citibank NA	2	(19)	(0.00)
US\$ 17,366	SGD 23,581	18/07/2024	Goldman Sachs International	2	(47)	(0.00)
US\$ 8	SGD 11	18/07/2024	Westpac Banking Corp	2	(0)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(316,637)</b>	<b>(0.04)</b>

### Written Options Contracts (0.75%) (31 December 2023: (0.72%))

Number of Contracts	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Put Options</b>				
(66)	05/07/2024	CBOE S&P 500 Index, Strike Price \$5,375.00	(24,420)	(0.00)
(17)	05/07/2024	CBOE S&P 500 Index, Strike Price \$5,385.00	(7,905)	(0.00)
(101)	12/07/2024	CBOE S&P 500 Index, Strike Price \$5,440.00	(290,880)	(0.04)
(112)	05/07/2024	CBOE S&P 500 Index, Strike Price \$5,445.00	(181,440)	(0.03)
(149)	12/07/2024	CBOE S&P 500 Index, Strike Price \$5,445.00	(452,960)	(0.06)
(109)	26/07/2024	CBOE S&P 500 Index, Strike Price \$5,475.00	(614,760)	(0.09)
(58)	26/07/2024	CBOE S&P 500 Index, Strike Price \$5,480.00	(338,720)	(0.05)
(29)	26/07/2024	CBOE S&P 500 Index, Strike Price \$5,485.00	(167,765)	(0.02)
(129)	05/07/2024	CBOE S&P 500 Index, Strike Price \$5,490.00	(426,345)	(0.06)
(128)	26/07/2024	CBOE S&P 500 Index, Strike Price \$5,490.00	(766,080)	(0.11)
(2)	02/08/2024	CBOE S&P 500 Index, Strike Price \$5,490.00	(13,690)	(0.00)
(20)	12/07/2024	CBOE S&P 500 Index, Strike Price \$5,495.00	(103,800)	(0.01)
(55)	12/07/2024	CBOE S&P 500 Index, Strike Price \$5,500.00	(297,825)	(0.04)
(304)	19/07/2024	S&P 500 Index, Strike Price \$5,480.00	(1,530,640)	(0.22)



## US Equity Index PutWrite - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Written Options Contracts (0.75%) (31 December 2023: (0.72%)) (Continued)

Number of Contracts	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Put Options (Continued)</b>				
(6)	19/07/2024	S&P 500 Index, Strike Price \$5,495.00	(34,200)	(0.01)
(13)	19/07/2024	S&P 500 Index, Strike Price \$5,500.00	(77,415)	(0.01)
<b>Total Fair Value on Written Options Contracts * (Premium: US\$ 7,109,854)</b>			<b>(5,328,845)</b>	<b>(0.75)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(5,645,482)</b>	<b>(0.79)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>673,611,887</b>	<b>94.74</b>
<b>Other Net Assets</b>	<b>37,461,689</b>	<b>5.26</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>711,073,576</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	673,716,341	93.80
± Financial derivative instruments traded on a regulated market	(5,328,845)	(0.74)
∞ Financial derivative instruments that are traded OTC	5,224,391	0.73
<b>Total Investments</b>	<b>673,611,887</b>	<b>93.79</b>

## US Large Cap Value - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 98.01% (31 December 2023: 95.28%)</b>			
<b>United States Dollar</b>			
20,637	AbbVie Inc	3,539,658	0.36
24,722	Advanced Micro Devices Inc	4,010,156	0.41
355,118	Agnico Eagle Mines Ltd	23,224,717	2.35
123,479	American International Group Inc	9,167,081	0.93
25,347	Analog Devices Inc	5,785,706	0.59
9,785	Aon Plc Class A	2,872,680	0.29
22,006	Avery Dennison Corp	4,811,612	0.49
1,395	Baker Hughes Co Class A	49,062	0.01
395,633	Bank of America Corp	15,734,324	1.59
87,320	Becton Dickinson & Co	20,407,557	2.07
60,759	Berkshire Hathaway Inc Class B	24,716,761	2.50
8,468	BlackRock Inc Class A	6,667,026	0.67
23,232	Capital One Financial Corp	3,216,470	0.33
459,311	CenterPoint Energy Inc	14,229,455	1.44
159,567	Citigroup Inc	10,126,122	1.02
35,231	Clorox Co	4,807,975	0.49
130,801	Colgate-Palmolive Co	12,692,929	1.28
110,536	ConocoPhillips	12,643,108	1.28
25,408	Cummins Inc	7,036,238	0.71
92,644	Danaher Corp	23,147,103	2.34
230,434	Dominion Energy Inc	11,291,266	1.14
235,147	DTE Energy Co	26,103,669	2.64
326,757	Duke Energy Corp	32,750,854	3.31
35,211	Elevance Health Inc	19,079,433	1.93
413,205	Exelon Corp	14,301,025	1.45
349,016	Exxon Mobil Corp	40,178,722	4.07
215,097	FirstEnergy Corp	8,231,762	0.83
553,547	Freeport-McMoRan Inc	26,902,384	2.72
10,938	Goldman Sachs Group Inc	4,947,476	0.50
8,139	HCA Healthcare Inc	2,614,898	0.26
1,461	Humana Inc	545,903	0.06
70,521	International Business Machines Corp	12,196,607	1.23
229,228	Johnson & Johnson	33,503,965	3.39
135,671	JPMorgan Chase & Co	27,440,817	2.78
368,409	Kroger Co	18,394,661	1.86
128,837	Las Vegas Sands Corp	5,701,037	0.58
277,923	Merck & Co Inc	34,406,867	3.48

## US Large Cap Value - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 98.01% (31 December 2023: 95.28%) (continued)</b>			
<b>United States Dollar (continued)</b>			
41,306	Micron Technology Inc	5,432,978	0.55
245,517	Mondelez International Inc Class A	16,066,633	1.63
7,425	Moody's Corp	3,125,405	0.32
51,086	Morgan Stanley	4,965,048	0.50
462,148	Newmont Corp	19,350,137	1.96
134,125	NextEra Energy Inc	9,497,391	0.96
93,036	Occidental Petroleum Corp	5,864,059	0.59
56,533	Oracle Corp	7,982,460	0.81
96,368	PayPal Holdings Inc	5,592,235	0.57
943,187	Pfizer Inc	26,390,372	2.67
129,439	Philip Morris International Inc	13,116,054	1.33
176,285	PNC Financial Services Group Inc	27,408,792	2.77
282,334	Procter & Gamble Co	46,562,523	4.71
203,011	Public Service Enterprise Group Inc	14,961,911	1.51
58,599	QUALCOMM Inc	11,671,749	1.18
295,485	Rio Tinto Plc ADR	19,481,326	1.97
45,092	S&P Global Inc	20,111,032	2.04
388,837	Sempra	29,574,942	2.99
16,694	Sherwin-Williams Co	4,981,990	0.50
152,418	Southern Copper Corp	16,421,515	1.66
35,843	Stryker Corp	12,195,581	1.23
87,801	Suncor Energy Inc	3,345,218	0.34
336,714	Teva Pharmaceutical Industries Ltd ADR	5,471,603	0.55
3,225	Thermo Fisher Scientific Inc	1,783,425	0.18
23,346	T-Mobile US Inc	4,113,098	0.42
140,712	Truist Financial Corp	5,466,661	0.55
35,488	UBS Group AG	1,048,316	0.11
35,212	Valero Energy Corp	5,519,833	0.56
301,572	Verizon Communications Inc	12,436,829	1.26
462,262	Walmart Inc	31,299,760	3.17
23,931	Waste Management Inc	5,105,440	0.52
212,880	Wells Fargo & Co	12,642,943	1.28
406,020	Wheaton Precious Metals Corp	21,283,568	2.15
146,369	Williams Cos Inc	6,220,683	0.63
41,446	Zimmer Biomet Holdings Inc	4,498,134	0.46
	<b>Total Equities *</b>	<b>968,466,730</b>	<b>98.01</b>
	<b>Total Investments</b>	<b>968,466,730</b>	<b>98.01</b>

## US Large Cap Value - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 0.01% (31 December 2023: 0.06%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 10,984,237	US\$ 11,750,346	18/07/2024	Citibank NA	2	31,004	0.00
€ 11,161,820	US\$ 11,940,285	18/07/2024	Standard Chartered Bank	3	31,536	0.01
€ 186,967	US\$ 199,831	18/07/2024	Westpac Banking Corp	11	704	0.00
US\$ 189,571	€ 174,546	18/07/2024	Citibank NA	1	2,359	0.00
US\$ 199,984	€ 184,414	18/07/2024	Standard Chartered Bank	1	2,187	0.00
US\$ 1,785,873	€ 1,645,828	18/07/2024	Westpac Banking Corp	69	20,611	0.00
<i>GBP Hedged Classes</i>						
£ 471,345	US\$ 588,884	18/07/2024	Standard Chartered Bank	5	7,001	0.00
£ 23,838	US\$ 29,743	18/07/2024	Westpac Banking Corp	6	394	0.00
US\$ 18,082	£ 14,189	18/07/2024	Standard Chartered Bank	3	145	0.00
US\$ 29,147	£ 22,866	18/07/2024	Westpac Banking Corp	5	239	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>96,180</b>	<b>0.01</b>
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Financial Assets at Fair Value through Profit or Loss</b>					<b>968,562,910</b>	<b>98.02</b>

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (0.00%) (31 December 2023: (0.01%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 748,718	US\$ 816,109	18/07/2024	Citibank NA	3	(13,058)	(0.00)
€ 437,409	US\$ 474,878	18/07/2024	Standard Chartered Bank	2	(5,727)	(0.00)
€ 738,501	US\$ 796,630	18/07/2024	Westpac Banking Corp	21	(4,536)	(0.00)
US\$ 273,790	€ 255,982	18/07/2024	Citibank NA	1	(768)	(0.00)
US\$ 183,225	€ 171,329	18/07/2024	Standard Chartered Bank	1	(537)	(0.00)
US\$ 2,225,521	€ 2,082,810	18/07/2024	Westpac Banking Corp	21	(8,437)	(0.00)
<i>GBP Hedged Classes</i>						
£ 20,821	US\$ 26,491	18/07/2024	Standard Chartered Bank	4	(169)	(0.00)
£ 24,895	US\$ 31,575	18/07/2024	Westpac Banking Corp	7	(103)	(0.00)
US\$ 9,150	£ 7,347	18/07/2024	Citibank NA	1	(139)	(0.00)
US\$ 6,942	£ 5,579	18/07/2024	Standard Chartered Bank	1	(111)	(0.00)
US\$ 14,429	£ 11,487	18/07/2024	Westpac Banking Corp	3	(92)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(33,677)</b>	<b>(0.00)</b>

## US Large Cap Value - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(33,677)</b>	<b>(0.00)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>968,529,233</b>	<b>98.02</b>
<b>Other Net Assets</b>	<b>19,559,016</b>	<b>1.98</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>988,088,249</b>	<b>100.00</b>
<b>Portfolio Analysis</b>	<b>US\$</b>	<b>% of Total Assets</b>
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	968,466,730	97.07
∞ Financial derivative instruments that are traded OTC	62,503	0.01
<b>Total Investments</b>	<b>968,529,233</b>	<b>97.08</b>

## US Long Short Equity – Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 88.95% (31 December 2023: 85.22%)</b>			
<b>Euro</b>			
10,679	Airbus SE*	1,466,752	0.75
<b>Total Euro</b>		<b>1,466,752</b>	<b>0.75</b>
<b>United States Dollar</b>			
8,089	AbbVie Inc*	1,387,425	0.70
2,074	Adobe Inc*	1,152,190	0.59
3,712	Advanced Micro Devices Inc*	602,124	0.31
38,327	Alphabet Inc Class A*	6,981,263	3.54
43,026	Amazon.com Inc*	8,314,774	4.22
27,634	Amphenol Corp Class A*	1,861,703	0.95
9,216	Analog Devices Inc*	2,103,644	1.07
29,192	Apple Inc*	6,148,419	3.12
6,585	Asbury Automotive Group Inc*	1,500,524	0.76
8,812	Ashland Inc*	832,646	0.42
1,660	ASML Holding NV*	1,697,732	0.86
13,503	Avantor Inc*	286,264	0.15
9,639	Avery Dennison Corp*	2,107,567	1.07
12,608	BGC Group Inc Class A*	104,646	0.05
32,374	Boston Scientific Corp*	2,493,122	1.27
1,341	Broadcom Inc*	2,153,016	1.09
37,318	Brookfield Asset Management Ltd Class A*	1,419,950	0.72
20,920	Brookfield Corp*	869,017	0.44
7,808	CDW Corp*	1,747,743	0.89
102,578	Celebration Bidco Holdings LLC**	1,538,670	0.78
84,956	CenterPoint Energy Inc*	2,631,937	1.34
21,432	Chevron Corp*	3,352,393	1.70
44,460	Chewy Inc Class A*	1,211,090	0.62
11,149	Citigroup Inc*	707,516	0.36
13,010	CME Group Inc Class A*	2,557,766	1.30
2,670	Constellation Energy Corp*	534,721	0.27
849	Costco Wholesale Corp*	721,642	0.37
25,659	Dollar Tree Inc*	2,739,611	1.39
451	Eli Lilly & Co*	408,326	0.21
9,541	Equifax Inc*	2,313,311	1.17
43,272	European Wax Center Inc Class A*	429,691	0.22
21,658	First Watch Restaurant Group Inc*	380,314	0.19
62,586	FirstEnergy Corp*	2,395,166	1.22
4,639	General Electric Co*	737,462	0.37
3,508	Home Depot Inc*	1,207,594	0.61

## US Long Short Equity – Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 88.95% (31 December 2023: 85.22%) (continued)</b>			
<b>United States Dollar (continued)</b>			
364	HubSpot Inc*	214,684	0.11
1,731	Humana Inc*	646,788	0.33
3,487	Illumina Inc*	363,973	0.18
3,568	Intuit Inc*	2,344,925	1.19
14,850	Jacobs Solutions Inc*	2,074,693	1.05
9,146	Johnson & Johnson*	1,336,779	0.68
22,772	JPMorgan Chase & Co*	4,605,865	2.34
119,708	Keurig Dr Pepper Inc*	3,998,247	2.03
1,428	Klaviyo Inc Class A*	35,543	0.02
1,900	Loar Holdings Inc*	101,479	0.05
2,619	Marriott International Inc Class A*	633,196	0.32
7,078	Mastercard Inc Class A*	3,122,530	1.59
85,246	Match Group Inc*	2,589,773	1.32
17,270	McDonald's Corp*	4,401,087	2.23
11,641	Meta Platforms Inc Class A*	5,869,625	2.98
4,200	Micron Technology Inc*	552,426	0.28
22,878	Microsoft Corp*	10,225,322	5.19
17,006	Mondelez International Inc Class A*	1,112,873	0.57
2,041	MSCI Inc Class A*	983,252	0.50
4,157	Netflix Inc*	2,805,476	1.42
52,626	NextEra Energy Inc*	3,726,447	1.89
23,353	NIKE Inc Class B*	1,760,116	0.89
7,436	Norfolk Southern Corp*	1,596,435	0.81
2,155	Novo Nordisk A/S ADR*	307,605	0.16
26,947	nVent Electric Plc*	2,064,410	1.05
37,057	NVIDIA Corp*	4,578,022	2.32
16,100	Okta Inc Class A*	1,507,121	0.77
73,103	Paramount Global Class B*	759,540	0.39
77,520	Paycor HCM Inc*	984,504	0.50
6,469	Procter & Gamble Co*	1,066,867	0.54
94,768	Repay Holdings Corp Class A*	1,000,750	0.51
6,719	S&P Global Inc*	2,996,674	1.52
18,094	Salesforce Inc*	4,651,967	2.36
2,895	ServiceNow Inc*	2,277,410	1.16
40,837	Sweetgreen Inc Class A*	1,230,827	0.63
3,081	Synopsys Inc*	1,833,380	0.93
8,405	TE Connectivity Ltd*	1,264,364	0.64
3,405	Thermo Fisher Scientific Inc*	1,882,965	0.96
34,350	TJX Cos Inc*	3,781,935	1.92

## US Long Short Equity – Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 88.95% (31 December 2023: 85.22%) (continued)</b>			
<b>United States Dollar (continued)</b>			
17,867	Uber Technologies Inc*	1,298,574	0.66
14,096	Union Pacific Corp*	3,189,361	1.62
3,432	UnitedHealth Group Inc*	1,747,780	0.89
3,150	Viking Holdings Ltd*	106,911	0.05
11,437	Visa Inc Class A*	3,001,869	1.52
33,745	Walmart Inc*	2,284,874	1.16
9,326	Waste Management Inc*	1,989,609	1.01
89,500	Waystar Holding Corp*	1,924,250	0.98
16,584	WEC Energy Group Inc*	1,301,181	0.66
8,671	Workday Inc Class A*	1,938,489	0.98
<b>Total United States Dollar</b>		<b>173,703,752</b>	<b>88.20</b>
<b>Total Equities</b>		<b>175,170,504</b>	<b>88.95</b>

<b>Real Estate Investment Trusts 1.53% (31 December 2023: 1.81%)</b>			
<b>United States Dollar</b>			
2,104	Equinix Inc	1,591,886	0.81
7,251	SBA Communications Corp Class A	1,423,371	0.72
<b>Total Real Estate Investment Trusts *</b>		<b>3,015,257</b>	<b>1.53</b>

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 0.21% (31 December 2023: 3.92%)</b>					
<b>United States Dollar</b>					
1,095,119	Anagram Holdings LLC/Anagram International Inc	10.00%	15/08/2026	0	0.00
410,000	Uber Technologies Inc	8.00%	01/11/2026	414,009	0.21
<b>Total Corporate Bonds **</b>				<b>414,009</b>	<b>0.21</b>
<b>Term Loans^ 0.25% (31 December 2023: 0.25%)</b>					
<b>United States Dollar</b>					
487,831	Celebration Bidco LLC	15.50%	29/12/2028	487,831	0.25
<b>Total Term Loans †</b>				<b>487,831</b>	<b>0.25</b>
<b>Total Investments</b>				<b>179,087,601</b>	<b>90.94</b>

Forward Currency Contracts 0.14% (31 December 2023: 1.68%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 35,745,602	US\$ 38,240,917	18/07/2024	Citibank NA	1	98,706	0.05
€ 35,745,602	US\$ 38,237,679	18/07/2024	UBS AG	1	101,944	0.05
€ 2,070,187	US\$ 2,219,083	18/07/2024	Westpac Banking Corp	12	1,336	0.00
US\$ 701,974	€ 647,841	18/07/2024	UBS AG	1	7,120	0.00



## US Long Short Equity – Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (continued)

### Forward Currency Contracts 0.14% (31 December 2023: 1.68%) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes (continued)</i>						
US\$ 3,708,946	€ 3,421,954	18/07/2024	Westpac Banking Corp	49	38,662	0.02
<i>GBP Hedged Classes</i>						
£ 22,248	US\$ 27,824	18/07/2024	Goldman Sachs International	1	302	0.00
£ 983,897	US\$ 1,229,511	18/07/2024	UBS AG	2	14,353	0.01
£ 1,276,574	US\$ 1,596,677	18/07/2024	Westpac Banking Corp	6	17,197	0.01
US\$ 54,464	£ 42,794	18/07/2024	Goldman Sachs International	2	363	0.00
US\$ 451,766	£ 355,194	18/07/2024	Westpac Banking Corp	4	2,723	0.00
<i>SGD Hedged Classes</i>						
SGD 730	US\$ 538	18/07/2024	Goldman Sachs International	1	1	0.00
SGD 264,532	US\$ 195,304	18/07/2024	Westpac Banking Corp	4	39	0.00
US\$ 1,871	SGD 2,523	18/07/2024	UBS AG	2	8	0.00
US\$ 8,579	SGD 11,578	18/07/2024	Westpac Banking Corp	7	29	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>282,783</b>	<b>0.14</b>

### Futures Contracts 0.01% (31 December 2023: 0.00%)

Number of Contracts	Description	Unrealised Gain US\$	% of Net Assets
(25)	Nasdaq 100 E-mini Future September 2024	10,919	0.01
<b>Total Unrealised Gain on Futures Contracts <sup>‡</sup></b>		<b>10,919</b>	<b>0.01</b>

### Contracts for Differences 0.25% (31 December 2023: 0.32%)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
153,987	Agilent Technologies Inc	JPMorgan Chase Bank	2,589	0.00
70,975	Agilon Health Inc	Goldman Sachs International	1,382	0.00
56,668	Best Buy Co Inc	Bank of America Merrill Lynch	115	0.00
562,591	Best Buy Co Inc	Goldman Sachs International	43,444	0.02
421,111	Cava Group Inc	JPMorgan Chase Bank	5,392	0.00
61,805	Cava Group Inc	Goldman Sachs International	791	0.00
27,603	Cava Group Inc	Bank of America Merrill Lynch	353	0.00
354,749	Centene Corp	Goldman Sachs International	10,030	0.01
282,623	Conagra Brands Inc	Goldman Sachs International	2,857	0.00
175,036	Conagra Brands Inc	JPMorgan Chase Bank	1,769	0.00
291,123	Darden Restaurants Inc	JPMorgan Chase Bank	4,312	0.00
114,130	Darden Restaurants Inc	Goldman Sachs International	1,690	0.00
393,233	Davita Healthcare Partner Inc	Goldman Sachs International	7,487	0.01
255,884	Dayforce Inc	Bank of America Merrill Lynch	2,192	0.00
202,037	Dominion Energy Inc	Goldman Sachs International	1,877	0.00
302,921	Estee Lauder Companies Class A	Bank of America Merrill Lynch	22,557	0.01
454,871	Exelon Corp	Goldman Sachs International	7,455	0.01

## US Long Short Equity – Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (continued)

Contracts for Differences 0.25% (31 December 2023: 0.32%) (continued)

Units	Security Description	Counterparty	Unrealised Gain US\$	% of Net Assets
130,296	Floor & Decor Holdings Inc Class A	Bank of America Merrill Lynch	21,160	0.01
879,060	Floor & Decor Holdings Inc Class A	Goldman Sachs International	142,757	0.07
94,462	Floor & Decor Holdings Inc Class A	JPMorgan Chase Bank	15,340	0.01
233,346	General Mills Inc	Bank of America Merrill Lynch	3,295	0.00
339,312	General Mills Inc	Goldman Sachs International	15,747	0.01
202,785	Graco Inc	JPMorgan Chase Bank	2,153	0.00
66,638	Guess? Inc	Goldman Sachs International	3,142	0.00
24,147	Guess? Inc	Bank of America Merrill Lynch	1,139	0.00
274,832	Illinois Tool Works Inc	JPMorgan Chase Bank	2,298	0.00
273,880	Illinois Tool Works Inc	Goldman Sachs International	2,290	0.00
187,000	Ingersoll Rand Inc	Goldman Sachs International	4,984	0.00
440,904	Interpublic Group of Cos Inc	Goldman Sachs International	7,559	0.01
171,680	Interpublic Group of Cos Inc	Bank of America Merrill Lynch	2,943	0.00
231,477	JM Smucker Co	JPMorgan Chase Bank	6,537	0.00
229,909	JM Smucker Co	Goldman Sachs International	3,133	0.00
93,828	Kontoor Brands Inc	Goldman Sachs International	1,315	0.00
105,418	Kontoor Brands Inc	Bank of America Merrill Lynch	3,459	0.00
97,226	Levi Strauss & Co Class A	Goldman Sachs International	18,165	0.01
98,252	Lululemon Athletica Inc	Bank of America Merrill Lynch	4,476	0.00
630,508	Omnicom Group Inc	Goldman Sachs International	2,690	0.00
240,245	Oxford Industries Inc	Goldman Sachs International	4,070	0.00
456,602	PayPal Holdings Inc	Goldman Sachs International	16,216	0.01
657,960	Shutterstock Inc	Goldman Sachs International	15,174	0.01
78,646	Shutterstock Inc	Bank of America Merrill Lynch	1,814	0.00
327,255	Sonic Automotive Inc Class A	JPMorgan Chase Bank	17,824	0.01
243,504	Sonic Automotive Inc Class A	Goldman Sachs International	13,262	0.01
95,237	Southern Co	JPMorgan Chase Bank	137	0.00
300,049	Southern Co	Goldman Sachs International	430	0.00
139,166	Super Micro Computer Inc	Goldman Sachs International	10,685	0.01
333,267	T Rowe Price Group Inc	JPMorgan Chase Bank	4,969	0.00
976,825	T Rowe Price Group Inc	Goldman Sachs International	14,563	0.01
454,889	Texas Instruments Inc	JPMorgan Chase Bank	868	0.00
637,218	Trade Desk Inc Class A	Goldman Sachs International	66	0.00
227,971	Trade Desk Inc Class A	JPMorgan Chase Bank	24	0.00
283,417	Upbound Group Inc	Goldman Sachs International	10,742	0.01
143,986	Waters Corp	JPMorgan Chase Bank	2,028	0.00
1,003,065	WW Grainger Inc	Goldman Sachs International	6,294	0.00
<b>Total Unrealised Gain on Contracts for Differences <sup>∞</sup></b>			<b>500,040</b>	<b>0.25</b>

## US Long Short Equity – Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (continued)

### Total Return Swap Contracts 0.00% (31 December 2023: 0.00%)

	Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Gain US\$	% of Net Assets
USD	(1,943,893)	08/09/2025	5.86 <sup>1</sup>	JPMorgan Basket JPNBSX <sup>2</sup>	3,638	0.00
<b>Total Unrealised Gain on Total Return Swap Contracts <sup>∞</sup></b>					<b>3,638</b>	<b>0.00</b>

<sup>1</sup> The 1 day Overnight Bank Funding Rate is the benchmark for this total return swap contract.

<sup>2</sup> The counterparty for the total return swap contract is JPMorgan Chase Bank.

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>179,884,981</b>	<b>91.34</b>

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (0.06%) (31 December 2023: (0.18%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 433,120	US\$ 472,163	18/07/2024	Citibank NA	1	(7,612)	(0.00)
€ 1,114,579	US\$ 1,199,530	18/07/2024	Goldman Sachs International	2	(4,067)	(0.00)
€ 782,332	US\$ 847,283	18/07/2024	UBS AG	2	(8,178)	(0.01)
€ 8,060,713	US\$ 8,719,884	18/07/2024	Westpac Banking Corp	37	(74,213)	(0.04)
US\$ 2,175,563	€ 2,033,597	18/07/2024	Citibank NA	2	(5,610)	(0.00)
US\$ 2,167,806	€ 2,026,523	18/07/2024	UBS AG	1	(5,780)	(0.00)
US\$ 2,521,874	€ 2,359,961	18/07/2024	Westpac Banking Corp	16	(9,347)	(0.01)
<i>GBP Hedged Classes</i>						
£ 12,518	US\$ 16,084	18/07/2024	UBS AG	1	(258)	(0.00)
£ 396,070	US\$ 503,615	18/07/2024	Westpac Banking Corp	12	(2,894)	(0.00)
US\$ 32,485	£ 26,106	18/07/2024	Goldman Sachs International	2	(519)	(0.00)
US\$ 29,248	£ 23,415	18/07/2024	Westpac Banking Corp	2	(354)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 863	US\$ 641	18/07/2024	UBS AG	1	(4)	(0.00)
SGD 18,567	US\$ 13,810	18/07/2024	Westpac Banking Corp	11	(98)	(0.00)
US\$ 666	SGD 904	18/07/2024	Goldman Sachs International	1	(1)	(0.00)
US\$ 96,578	SGD 130,825	18/07/2024	Westpac Banking Corp	8	(30)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(118,965)</b>	<b>(0.06)</b>

### Futures Contracts (0.08%) (31 December 2023: (0.51%))

Number of Contracts	Description	Unrealised Loss US\$	% of Net Assets
(165)	S&P 500 E-mini Future September 2024	(154,275)	(0.08)
<b>Total Unrealised Loss on Futures Contracts <sup>*</sup></b>		<b>(154,275)</b>	<b>(0.08)</b>

## US Long Short Equity – Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (continued)

### Written Options Contracts (0.00%) (31 December 2023: (0.01%))

Number of Contracts	Expiration Date	Type	Fair Value US\$	% of Net Assets
<b>Call Options</b>				
(100)	19/07/2024	Chewy Inc, Strike Price \$45.00	(4,650)	(0.00)
<b>Total Fair Value on Written Options Contracts * (Premium: US\$ 14,455)</b>			<b>(4,650)</b>	<b>(0.00)</b>

### Contracts for Differences (0.27%) (31 December 2023: (1.40%))

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
254,068	Arm Holdings Plc	JPMorgan Chase Bank	(5,311)	(0.00)
68,176	Arm Holdings Plc	Goldman Sachs International	(1,425)	(0.00)
122,972	Arm Holdings Plc ADR	Bank of America Merrill Lynch	(2,571)	(0.00)
222,993	Asana Inc Class A	Goldman Sachs International	(36,118)	(0.02)
513,659	Campbell Soup Co	Goldman Sachs International	(3,275)	(0.00)
96,758	CarMax Inc	Bank of America Merrill Lynch	(1,190)	(0.00)
887,032	CarMax Inc	Goldman Sachs International	(19,678)	(0.01)
566,256	Credit Acceptance Corp	Goldman Sachs International	(37,318)	(0.02)
300,625	Dollar General Corp	Goldman Sachs International	(12,752)	(0.01)
257,319	Dollar General Corp	JPMorgan Chase Bank	(10,915)	(0.01)
688,415	Everest Group Ltd	Goldman Sachs International	(5,881)	(0.00)
23,501	Exlservice Holdings Inc	Goldman Sachs International	(1,728)	(0.00)
232,066	Exlservice Holdings Inc	Bank of America Merrill Lynch	(17,069)	(0.01)
219,088	Genpact Ltd	Bank of America Merrill Lynch	(7,632)	(0.00)
19,320	Genpact Ltd	Goldman Sachs International	(673)	(0.00)
321,161	International Business Machines Corp	Goldman Sachs International	(6,576)	(0.00)
454,415	Iron Mountain Inc	JPMorgan Chase Bank	(7,029)	(0.00)
124,447	Iron Mountain Inc	Goldman Sachs International	(1,925)	(0.00)
339,219	ITT Inc	Goldman Sachs International	(1,997)	(0.00)
147,501	JM Smucker Co	Bank of America Merrill Lynch	(730)	(0.00)
662,984	Lamar Advertising Co Class A	JPMorgan Chase Bank	(30,298)	(0.02)
119,698	Lamar Advertising Co Class A	Goldman Sachs International	(5,470)	(0.00)
90,368	Lemonade Inc	Goldman Sachs International	(10,475)	(0.01)
268,579	Marketaxess Holdings Inc	Bank of America Merrill Lynch	(1,584)	(0.00)
271,555	Marketaxess Holdings Inc	Goldman Sachs International	(1,602)	(0.00)
190,822	Moelis & Co Class A	Bank of America Merrill Lynch	(13,793)	(0.01)
587,633	Moelis & Co Class A	Goldman Sachs International	(50,735)	(0.03)
774,765	Palantir Technologies Inc Class A	Goldman Sachs International	(9,999)	(0.01)
243,767	Paycom Software Inc	Goldman Sachs International	(258)	(0.00)
80,528	Procore Technologies Inc	Bank of America Merrill Lynch	(4,114)	(0.00)
845,625	Procore Technologies Inc	Goldman Sachs International	(40,110)	(0.02)
196,431	Restaurant Brands International Inc	Goldman Sachs International	(3,077)	(0.00)
245,648	Sally Beauty Holdings Inc	Goldman Sachs International	(8,354)	(0.00)

## US Long Short Equity – Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (continued)

### Contracts for Differences (0.27%) (31 December 2023: (1.40%)) (continued)

Units	Security Description	Counterparty	Unrealised Loss US\$	% of Net Assets
571,680	Samsara Inc Class A	Goldman Sachs International	(113,583)	(0.06)
157,875	Sprouts Farmers Market Inc	Bank of America Merrill Lynch	(12,157)	(0.01)
178,521	Sprouts Farmers Market Inc	Goldman Sachs International	(13,747)	(0.01)
181,402	Target Corp	Goldman Sachs International	(3,868)	(0.00)
417,253	Tesla Inc	Bank of America Merrill Lynch	(23,365)	(0.01)
559	Tesla Inc	Goldman Sachs International	(31)	(0.00)
85,871	Wendy's Co	Goldman Sachs International	(1,925)	(0.00)
99,797	Wendy's Co	Bank of America Merrill Lynch	(1,118)	(0.00)
196,685	World Acceptance Corp	JPMorgan Chase Bank	(3,611)	(0.00)
<b>Total Loss on Contracts for Differences <sup>∞</sup></b>			<b>(535,067)</b>	<b>(0.27)</b>

### Total Return Swap Contracts (0.90%) (31 December 2023: (2.37%))

Notional Amount	Termination Date	Variable Rate	Reference Entity	Unrealised Loss US\$	% of Net Assets
USD (111,720)	19/11/2024	4.57 <sup>1</sup>	S&P Retail Select Industry Index <sup>2</sup>	(23,419)	(0.01)
USD (274,838)	19/11/2024	4.57 <sup>1</sup>	S&P Retail Select Industry Index <sup>2</sup>	(35,186)	(0.02)
USD (1,089,980)	19/11/2024	4.57 <sup>1</sup>	S&P Retail Select Industry Index <sup>2</sup>	(142,167)	(0.07)
USD (1,554,290)	02/05/2025	5.67 <sup>1</sup>	S&P 500 Equal Weight Total Return Index <sup>2</sup>	(273,758)	(0.14)
USD (3,796,688)	19/07/2024	5.35 <sup>1</sup>	JPMorgan Basket JPNBLQGS <sup>2</sup>	(1,284,785)	(0.66)
<b>Total Unrealised Loss on Total Return Swap Contracts <sup>∞</sup></b>				<b>(1,759,315)</b>	<b>(0.90)</b>

<sup>1</sup> The 1 day Overnight Bank Funding Rate is the benchmark for this total return swap contract.

<sup>2</sup> The counterparty for the total return swap contract is JPMorgan Chase Bank.

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(2,572,272)</b>	<b>(1.31)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>177,312,709</b>	<b>90.03</b>
<b>Other Net Assets</b>	<b>19,625,191</b>	<b>9.97</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>196,937,900</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	176,647,091	88.18
** Transferable securities and/or money market instruments dealt in on a regulated market	1,952,679	0.98
† Other transferable securities and/or money market instruments	487,831	0.24
± Financial derivative instruments traded on a regulated market	(148,006)	(0.07)
∞ Financial derivative instruments that are traded OTC and centrally cleared	(1,626,886)	(0.81)
<b>Total Investments</b>	<b>177,312,709</b>	<b>88.52</b>

## US Multi Cap Opportunities - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 99.95% (31 December 2023: 99.12%)</b>			
<b>United States Dollar</b>			
102,000	Alphabet Inc Class C	18,708,840	5.46
67,000	Amazon.com Inc	12,947,750	3.78
92,800	Apollo Global Management Inc	10,956,896	3.20
71,000	Apple Inc	14,954,020	4.36
319,000	Aramark	10,852,380	3.17
32,800	Avery Dennison Corp	7,171,720	2.09
78,000	Ball Corp	4,681,560	1.37
32,200	Becton Dickinson & Co	7,525,462	2.20
44,000	Berkshire Hathaway Inc Class B	17,899,200	5.22
52,000	BJ's Wholesale Club Holdings Inc	4,567,680	1.33
975	Booking Holdings Inc	3,862,463	1.13
304,000	Brookfield Corp	12,628,160	3.69
18,000	Charles River Laboratories International Inc	3,718,440	1.09
28,000	Chubb Ltd	7,142,240	2.08
277,000	CSX Corp	9,265,650	2.70
6,000	Deere & Co	2,241,780	0.65
36,100	Eagle Materials Inc	7,850,306	2.29
68,200	EOG Resources Inc	8,584,334	2.50
440,000	Graphic Packaging Holding Co	11,532,400	3.37
37,000	HCA Healthcare Inc	11,887,360	3.47
57,000	Intercontinental Exchange Inc	7,802,730	2.28
49,000	JPMorgan Chase & Co	9,910,740	2.89
17,300	Lowe's Cos Inc	3,813,958	1.11
26,000	McDonald's Corp	6,625,840	1.93
45,500	Microsoft Corp	20,336,225	5.93
95,800	Mondelez International Inc Class A	6,269,152	1.83
31,000	Motorola Solutions Inc	11,967,550	3.49
80,000	Nasdaq Inc	4,820,800	1.41
60,000	NextEra Energy Inc	4,248,600	1.24
26,400	Nordson Corp	6,123,216	1.79
54,000	Oracle Corp	7,624,800	2.22
39,100	QUALCOMM Inc	7,787,938	2.27
17,400	Rockwell Automation Inc	4,789,872	1.40
45,000	TJX Cos Inc	4,954,500	1.45
56,000	T-Mobile US Inc	9,866,080	2.88
79,900	TransUnion	5,925,384	1.73
192,000	US Foods Holding Corp	10,172,160	2.97
54,600	Veralto Corp	5,212,662	1.52
26,000	Verisk Analytics Inc Class A	7,008,300	2.05

## US Multi Cap Opportunities - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 99.95% (31 December 2023: 99.12%) (continued)</b>			
<b>United States Dollar (continued)</b>			
5,600	WD-40 Co	1,229,984	0.36
44,500	Westinghouse Air Brake Technologies Corp	7,033,225	2.05
<b>Total Equities *</b>		<b>342,502,357</b>	<b>99.95</b>
<b>Total Investments</b>		<b>342,502,357</b>	<b>99.95</b>

Forward Currency Contracts 0.15% (31 December 2023: 0.46%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 285,609	US\$ 188,451	18/07/2024	Goldman Sachs International	8	2,375	0.00
AUD 26,050	US\$ 17,300	18/07/2024	UBS AG	1	105	0.00
AUD 6,831,421	US\$ 4,443,093	18/07/2024	Westpac Banking Corp	48	121,201	0.04
US\$ 282,754	AUD 422,796	18/07/2024	Westpac Banking Corp	7	271	0.00
<i>EUR Hedged Classes</i>						
€ 7,651,879	US\$ 8,185,479	18/07/2024	UBS AG	4	21,688	0.01
€ 18,841	US\$ 20,189	18/07/2024	Westpac Banking Corp	7	19	0.00
US\$ 42,034	€ 38,624	18/07/2024	Goldman Sachs International	1	607	0.00
US\$ 248,781	€ 228,686	18/07/2024	UBS AG	3	3,499	0.00
US\$ 754,612	€ 698,592	18/07/2024	Westpac Banking Corp	25	5,324	0.00
<i>GBP Hedged Classes</i>						
£ 106	US\$ 134	18/07/2024	Westpac Banking Corp	1	0	0.00
<i>SGD Hedged Classes</i>						
SGD 711,882	US\$ 524,799	18/07/2024	Goldman Sachs International	2	890	0.00
SGD 36,942,625	US\$ 27,274,100	18/07/2024	Westpac Banking Corp	23	6,177	0.00
US\$ 324,086	SGD 434,973	18/07/2024	Goldman Sachs International	1	2,880	0.00
US\$ 1,123,943	SGD 1,513,534	18/07/2024	UBS AG	5	6,275	0.00
US\$ 1,226,463	SGD 1,652,695	18/07/2024	Westpac Banking Corp	37	6,028	0.00
<i>ZAR Hedged Classes</i>						
US\$ 50,572	ZAR 918,150	18/07/2024	UBS AG	1	351	0.00
US\$ 2,221,166	ZAR 40,234,620	18/07/2024	Westpac Banking Corp	9	20,411	0.01
ZAR 119,124,531	US\$ 6,236,652	18/07/2024	Goldman Sachs International	11	279,228	0.08
ZAR 2,433,156	US\$ 130,880	18/07/2024	UBS AG	1	2,209	0.00
ZAR 55,842,435	US\$ 3,003,099	18/07/2024	Westpac Banking Corp	54	51,376	0.01
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>530,914</b>	<b>0.15</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>343,033,271</b>	<b>100.10</b>

## US Multi Cap Opportunities - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (0.04%) (31 December 2023: (0.08%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 45,349	US\$ 30,344	18/07/2024	Westpac Banking Corp	4	(45)	(0.00)
US\$ 51,098	AUD 76,970	18/07/2024	Goldman Sachs International	4	(327)	(0.00)
US\$ 29,593	AUD 44,500	18/07/2024	UBS AG	2	(139)	(0.00)
US\$ 2,315,606	AUD 3,552,219	18/07/2024	Westpac Banking Corp	40	(57,749)	(0.02)
<i>EUR Hedged Classes</i>						
€ 367,503	US\$ 396,876	18/07/2024	Goldman Sachs International	4	(2,703)	(0.00)
€ 350,184	US\$ 377,179	18/07/2024	UBS AG	5	(1,584)	(0.00)
€ 344,559	US\$ 375,453	18/07/2024	Westpac Banking Corp	11	(5,890)	(0.00)
US\$ 91,367	€ 85,617	18/07/2024	Goldman Sachs International	1	(463)	(0.00)
US\$ 108,711	€ 101,550	18/07/2024	UBS AG	2	(208)	(0.00)
US\$ 391,584	€ 366,122	18/07/2024	Westpac Banking Corp	11	(1,106)	(0.00)
<i>GBP Hedged Classes</i>						
£ 23,562	US\$ 29,891	18/07/2024	Westpac Banking Corp	1	(104)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 1,599,797	US\$ 1,191,152	18/07/2024	Goldman Sachs International	4	(9,782)	(0.00)
SGD 4,236,937	US\$ 3,144,698	18/07/2024	Westpac Banking Corp	54	(15,932)	(0.01)
US\$ 1,977,173	SGD 2,683,541	18/07/2024	Westpac Banking Corp	14	(4,487)	(0.00)
<i>ZAR Hedged Classes</i>						
US\$ 319,487	ZAR 6,039,497	18/07/2024	Goldman Sachs International	6	(10,862)	(0.00)
US\$ 206,705	ZAR 3,879,420	18/07/2024	UBS AG	3	(5,492)	(0.00)
US\$ 1,296,227	ZAR 24,150,094	18/07/2024	Westpac Banking Corp	44	(24,738)	(0.01)
ZAR 2,731,833	US\$ 150,111	18/07/2024	Goldman Sachs International	2	(686)	(0.00)
ZAR 276,586	US\$ 15,255	18/07/2024	Westpac Banking Corp	8	(127)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(142,424)</b>	<b>(0.04)</b>
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>					<b>(142,424)</b>	<b>(0.04)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>					<b>342,890,847</b>	<b>100.06</b>
<b>Other Net Liabilities</b>					<b>(215,355)</b>	<b>(0.06)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>					<b>342,675,492</b>	<b>100.00</b>
<b>Portfolio Analysis</b>					<b>US\$</b>	<b>% of Total Assets</b>
* Transferable securities and/or money market instruments admitted to an official stock exchange listing					342,502,357	99.45
<sup>∞</sup> Financial derivative instruments that are traded OTC					388,490	0.11
<b>Total Investments</b>					<b>342,890,847</b>	<b>99.56</b>



## US Real Estate Securities - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 1.14% (31 December 2023: 0.00%)</b>			
<b>United States Dollar</b>			
116,460	Brookfield Corp	4,837,748	1.14
<b>Total Equities *</b>		<b>4,837,748</b>	<b>1.14</b>
<b>Real Estate Investment Trusts 97.58% (31 December 2023: 97.54%)</b>			
<b>United States Dollar</b>			
290,652	American Healthcare REIT Inc	4,246,426	1.00
191,259	American Tower Corp	37,176,924	8.76
126,830	AvalonBay Communities Inc	26,239,859	6.18
134,861	Camden Property Trust	14,714,684	3.47
105,420	Crown Castle Inc	10,299,534	2.43
60,617	Digital Realty Trust Inc	9,216,815	2.17
44,371	Equinix Inc	33,571,099	7.91
118,930	Equity LifeStyle Properties Inc	7,745,911	1.82
173,311	Essential Properties Realty Trust Inc	4,802,448	1.13
77,919	Extra Space Storage Inc	12,109,392	2.85
62,253	Federal Realty Investment Trust	6,285,685	1.48
132,826	Gaming & Leisure Properties Inc	6,005,063	1.41
1,419,986	Hudson Pacific Properties Inc	6,830,133	1.61
201,679	Invitation Homes Inc	7,238,259	1.70
193,065	Iron Mountain Inc	17,302,485	4.08
377,229	Kimco Realty Corp	7,340,876	1.73
401,199	Macerich Co	6,194,513	1.46
225,423	Omega Healthcare Investors Inc	7,720,738	1.82
272,927	Prologis Inc	30,652,431	7.22
91,511	Public Storage	26,323,139	6.20
249,252	Realty Income Corp	13,165,491	3.10
337,034	Retail Opportunity Investments Corp	4,189,333	0.99
137,629	Rexford Industrial Realty Inc	6,136,877	1.45
67,531	SBA Communications Corp Class A	13,256,335	3.12
130,074	Simon Property Group Inc	19,745,233	4.65
126,812	Sun Communities Inc	15,260,556	3.59
264,232	UDR Inc	10,873,147	2.56
343,993	Ventas Inc	17,633,081	4.15
147,164	VICI Properties Inc Class A	4,214,777	0.99
182,627	Welltower Inc	19,038,865	4.48
309,272	Weyerhaeuser Co	8,780,232	2.07
<b>Total Real Estate Investment Trusts *</b>		<b>414,310,341</b>	<b>97.58</b>
<b>Total Investments</b>		<b>419,148,089</b>	<b>98.72</b>

## US Real Estate Securities - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Forward Currency Contracts 0.29% (31 December 2023: 0.44%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 1,929,283	US\$ 1,274,794	18/07/2024	Goldman Sachs International	9	14,223	0.01
AUD 192,563	US\$ 127,973	18/07/2024	UBS AG	2	684	0.00
AUD 19,590,773	US\$ 12,748,087	18/07/2024	Westpac Banking Corp	50	341,143	0.08
US\$ 111,927	AUD 167,287	18/07/2024	Westpac Banking Corp	3	157	0.00
<i>CHF Hedged Classes</i>						
CHF 1,443,813	US\$ 1,598,060	18/07/2024	UBS AG	8	11,838	0.00
CHF 64,276	US\$ 71,462	18/07/2024	Westpac Banking Corp	8	207	0.00
US\$ 41,409	CHF 37,025	18/07/2024	Goldman Sachs International	2	125	0.00
US\$ 11,688	CHF 10,435	18/07/2024	UBS AG	1	52	0.00
US\$ 107,021	CHF 95,687	18/07/2024	Westpac Banking Corp	2	326	0.00
<i>EUR Hedged Classes</i>						
€ 13,125,288	US\$ 14,040,681	18/07/2024	UBS AG	4	37,096	0.01
€ 158,284	US\$ 169,449	18/07/2024	Westpac Banking Corp	13	323	0.00
US\$ 76,228	€ 70,414	18/07/2024	Goldman Sachs International	2	703	0.00
US\$ 471,914	€ 433,620	18/07/2024	UBS AG	5	6,826	0.00
US\$ 1,009,200	€ 935,125	18/07/2024	Westpac Banking Corp	37	6,214	0.00
<i>HKD Hedged Classes</i>						
HKD 17,726,966	US\$ 2,270,579	18/07/2024	Goldman Sachs International	2	1,106	0.00
HKD 19,152,766	US\$ 2,453,120	18/07/2024	UBS AG	7	1,280	0.00
HKD 2,902,822	US\$ 371,748	18/07/2024	Westpac Banking Corp	23	246	0.00
US\$ 29,793	HKD 232,355	18/07/2024	UBS AG	1	17	0.00
US\$ 125,420	HKD 977,748	18/07/2024	Westpac Banking Corp	16	123	0.00
<i>SGD Hedged Classes</i>						
SGD 7,992	US\$ 5,892	18/07/2024	Goldman Sachs International	2	10	0.00
SGD 603,143	US\$ 445,258	18/07/2024	Westpac Banking Corp	22	135	0.00
US\$ 6,640	SGD 8,943	18/07/2024	Goldman Sachs International	2	36	0.00
US\$ 20,528	SGD 27,639	18/07/2024	UBS AG	4	118	0.00
US\$ 48,234	SGD 64,883	18/07/2024	Westpac Banking Corp	15	320	0.00
<i>ZAR Hedged Classes</i>						
US\$ 234,655	ZAR 4,277,507	18/07/2024	Goldman Sachs International	1	684	0.00
US\$ 119,304	ZAR 2,165,989	18/07/2024	UBS AG	1	829	0.00
US\$ 167,253	ZAR 3,034,550	18/07/2024	Westpac Banking Corp	12	1,269	0.00
ZAR 309,790,295	US\$ 16,229,523	18/07/2024	Goldman Sachs International	16	715,403	0.17
ZAR 10,845,518	US\$ 583,384	18/07/2024	UBS AG	1	9,845	0.00
ZAR 43,738,807	US\$ 2,319,813	18/07/2024	Westpac Banking Corp	37	72,613	0.02
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>1,223,951</b>	<b>0.29</b>

## US Real Estate Securities - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>420,372,040</b>	<b>99.01</b>

Financial Liabilities at Fair Value through Profit or Loss

**Forward Currency Contracts (0.04%) (31 December 2023: (0.08%))**

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 387,110	US\$ 258,877	18/07/2024	Goldman Sachs International	2	(236)	(0.00)
AUD 145,403	US\$ 97,391	18/07/2024	Westpac Banking Corp	7	(243)	(0.00)
US\$ 984,080	AUD 1,489,745	18/07/2024	Goldman Sachs International	7	(11,267)	(0.00)
US\$ 265,197	AUD 401,157	18/07/2024	UBS AG	3	(2,829)	(0.00)
US\$ 2,196,026	AUD 3,345,709	18/07/2024	Westpac Banking Corp	55	(39,349)	(0.01)
<i>CHF Hedged Classes</i>						
CHF 58,599	US\$ 65,642	18/07/2024	UBS AG	5	(302)	(0.00)
CHF 40,423	US\$ 45,327	18/07/2024	Westpac Banking Corp	3	(254)	(0.00)
US\$ 31,244	CHF 28,216	18/07/2024	Goldman Sachs International	3	(218)	(0.00)
US\$ 132,752	CHF 120,176	18/07/2024	UBS AG	6	(1,247)	(0.00)
US\$ 139,020	CHF 125,596	18/07/2024	Westpac Banking Corp	11	(1,024)	(0.00)
<i>EUR Hedged Classes</i>						
€ 335,944	US\$ 361,974	18/07/2024	Goldman Sachs International	5	(1,650)	(0.00)
€ 371,955	US\$ 402,155	18/07/2024	UBS AG	4	(3,208)	(0.00)
€ 572,793	US\$ 622,584	18/07/2024	Westpac Banking Corp	29	(8,225)	(0.00)
US\$ 151,614	€ 141,755	18/07/2024	Goldman Sachs International	1	(428)	(0.00)
US\$ 2,822,680	€ 2,638,900	18/07/2024	UBS AG	4	(7,723)	(0.00)
US\$ 6,595,942	€ 6,153,290	18/07/2024	Westpac Banking Corp	12	(3,884)	(0.00)
<i>HKD Hedged Classes</i>						
HKD 1,551,619	US\$ 198,947	18/07/2024	UBS AG	3	(108)	(0.00)
HKD 1,533,597	US\$ 196,744	18/07/2024	Westpac Banking Corp	11	(216)	(0.00)
US\$ 40,074	HKD 312,925	18/07/2024	Goldman Sachs International	1	(27)	(0.00)
US\$ 255,710	HKD 1,996,006	18/07/2024	UBS AG	4	(76)	(0.00)
US\$ 821,617	HKD 6,416,558	18/07/2024	Westpac Banking Corp	20	(655)	(0.00)
<i>SGD Hedged Classes</i>						
SGD 14,517	US\$ 10,803	18/07/2024	Goldman Sachs International	2	(83)	(0.00)
SGD 14,482	US\$ 10,743	18/07/2024	UBS AG	2	(49)	(0.00)
SGD 96,165	US\$ 71,405	18/07/2024	Westpac Banking Corp	34	(393)	(0.00)
US\$ 3,850	SGD 5,224	18/07/2024	Goldman Sachs International	1	(7)	(0.00)
US\$ 6,186	SGD 8,398	18/07/2024	UBS AG	1	(15)	(0.00)
US\$ 25,788	SGD 35,013	18/07/2024	Westpac Banking Corp	6	(68)	(0.00)
<i>ZAR Hedged Classes</i>						
US\$ 1,038,871	ZAR 19,597,022	18/07/2024	Goldman Sachs International	9	(33,048)	(0.01)
US\$ 788,696	ZAR 14,828,335	18/07/2024	UBS AG	3	(22,385)	(0.01)

## US Real Estate Securities - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (0.04%) (31 December 2023: (0.08%)) (Continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>ZAR Hedged Classes (Continued)</i>						
US\$ 1,916,667	ZAR 36,039,150	18/07/2024	Westpac Banking Corp	56	(54,603)	(0.01)
ZAR 8,779,092	US\$ 481,151	18/07/2024	Goldman Sachs International	3	(952)	(0.00)
ZAR 123,186	US\$ 6,763	18/07/2024	Westpac Banking Corp	6	(25)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(194,797)</b>	<b>(0.04)</b>
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>					<b>(194,797)</b>	<b>(0.04)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>					<b>420,177,243</b>	<b>98.97</b>
<b>Other Net Assets</b>					<b>4,380,861</b>	<b>1.03</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>					<b>424,558,104</b>	<b>100.00</b>
<b>Portfolio Analysis</b>					<b>US\$</b>	<b>% of Total Assets</b>
* Transferable securities and/or money market instruments admitted to an official stock exchange listing					419,148,089	97.38
<sup>∞</sup> Financial derivative instruments that are traded OTC					1,029,154	0.24
<b>Total Investments</b>					<b>420,177,243</b>	<b>97.62</b>

## US Small Cap - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 98.31% (31 December 2023: 98.17%)</b>			
<b>United States Dollar</b>			
34,577	Advanced Energy Industries Inc*	3,760,594	0.62
3,335	American States Water Co*	242,021	0.04
72,254	AMERISAFE Inc*	3,171,228	0.52
66,247	Amphastar Pharmaceuticals Inc*	2,649,880	0.44
42,799	AptarGroup Inc*	6,026,527	1.00
70,028	Arcosa Inc*	5,841,035	0.97
15,787	Armstrong World Industries Inc*	1,787,720	0.30
43,106	Asbury Automotive Group Inc*	9,822,564	1.62
32,501	Aspen Technology Inc*	6,455,674	1.07
1,621	Atrion Corp*	733,389	0.12
48,990	Bank of Hawaii Corp*	2,802,718	0.46
125,018	Bio-Techne Corp*	8,957,540	1.48
40,954	Bright Horizons Family Solutions Inc*	4,508,216	0.75
6,053	Cable One Inc*	2,142,762	0.35
68,702	Cactus Inc Class A*	3,623,343	0.60
28,214	Casella Waste Systems Inc Class A*	2,799,393	0.46
42,118	CBIZ Inc*	3,120,944	0.52
19,036	Chemed Corp*	10,328,553	1.71
25,064	Church & Dwight Co Inc*	2,598,635	0.43
216,900	CNX Resources Corp*	5,270,670	0.87
12,941	Colliers International Group Inc*	1,444,863	0.24
111,717	Community Financial System Inc*	5,274,160	0.87
59,028	CommVault Systems Inc*	7,176,034	1.19
164,779	Computer Modelling Group Ltd**	1,580,231	0.26
11,251	CorVel Corp*	2,860,792	0.47
27,029	CRA International Inc*	4,654,934	0.77
28,184	Crane Co*	4,086,116	0.68
37,336	CSW Industrials Inc*	9,905,614	1.64
53,808	Cullen/Frost Bankers Inc*	5,468,507	0.90
48,229	Eagle Materials Inc*	10,487,878	1.73
209,472	Element Solutions Inc*	5,680,881	0.94
71,930	Enerpac Tool Group Corp Class A*	2,746,287	0.45
15,113	Enpro Inc*	2,199,999	0.36
70,978	ESAB Corp*	6,702,453	1.11
37,755	ESCO Technologies Inc*	3,965,785	0.66
93,603	Exponent Inc*	8,903,517	1.47
9,759	Fair Isaac Corp*	14,527,833	2.40
37,335	Federal Signal Corp*	3,123,819	0.52
125,284	First Financial Bankshares Inc*	3,699,637	0.61

## US Small Cap - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 98.31% (31 December 2023: 98.17%) (continued)</b>			
<b>United States Dollar (continued)</b>			
59,116	FirstService Corp*	9,007,505	1.49
54,954	Floor & Decor Holdings Inc Class A*	5,462,977	0.90
64,295	Fox Factory Holding Corp*	3,098,376	0.51
25,915	FTI Consulting Inc*	5,585,460	0.92
113,464	Glacier Bancorp Inc*	4,234,476	0.70
65,804	Graco Inc*	5,216,941	0.86
79,008	Grocery Outlet Holding Corp*	1,747,657	0.29
124,456	Haemonetics Corp*	10,296,245	1.70
165,461	Hagerty Inc Class A*	1,720,794	0.28
25,416	Hamilton Lane Inc Class A*	3,140,909	0.52
282,963	Hayward Holdings Inc*	3,480,445	0.58
331,969	Hillman Solutions Corp*	2,937,926	0.49
37,212	Houlihan Lokey Inc Class A*	5,018,410	0.83
18,976	ICON Plc*	5,948,407	0.98
16,367	IDACORP Inc*	1,524,586	0.25
17,894	Installed Building Products Inc*	3,680,438	0.61
22,882	Jack Henry & Associates Inc*	3,798,870	0.63
33,837	Kadant Inc*	9,940,634	1.64
117,955	Kirby Corp*	14,122,752	2.34
42,750	Lakeland Financial Corp*	2,629,980	0.44
163,480	Lattice Semiconductor Corp*	9,480,205	1.57
15,468	LCI Industries*	1,599,082	0.26
32,944	Lindsay Corp*	4,048,159	0.67
39,200	Littelfuse Inc*	10,019,128	1.66
55,498	Manhattan Associates Inc*	13,690,247	2.26
63,183	Matador Resources Co*	3,765,707	0.62
36,338	MKS Instruments Inc*	4,745,016	0.78
52,979	Nexstar Media Group Inc Class A*	8,795,044	1.45
20,597	Nordson Corp*	4,777,268	0.79
33,674	Novanta Inc*	5,492,566	0.91
186,193	Oceaneering International Inc*	4,405,326	0.73
21,635	Omega Flex Inc*	1,109,443	0.18
24,311	Pool Corp*	7,471,500	1.24
129,759	Power Integrations Inc*	9,107,784	1.51
75,022	Prosperity Bancshares Inc*	4,586,845	0.76
8,408	Quaker Chemical Corp*	1,426,838	0.24
67,627	Qualys Inc*	9,643,610	1.60
41,370	RBC Bearings Inc*	11,160,799	1.85
97,563	Richelieu Hardware Ltd**	2,936,836	0.49

## US Small Cap - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 98.31% (31 December 2023: 98.17%) (continued)</b>			
<b>United States Dollar (continued)</b>			
41,020	RLI Corp*	5,771,104	0.95
28,529	Rogers Corp*	3,440,883	0.57
100,961	Rollins Inc*	4,925,887	0.81
50,919	Shift4 Payments Inc Class A*	3,734,909	0.62
45,990	Simply Good Foods Co*	1,661,619	0.28
8,849	Simpson Manufacturing Co Inc*	1,491,322	0.25
56,750	Simulations Plus Inc*	2,759,185	0.46
22,426	SiteOne Landscape Supply Inc*	2,722,741	0.45
233,132	Sitio Royalties Corp Class A*	5,504,247	0.91
61,362	SPS Commerce Inc*	11,545,874	1.91
63,473	SPX Technologies Inc*	9,022,052	1.49
34,049	Standex International Corp*	5,486,996	0.91
165,575	Stevanato Group SpA*	3,036,645	0.50
48,119	Stewart Information Services Corp*	2,987,228	0.49
55,377	Stock Yards Bancorp Inc*	2,750,576	0.46
55,696	TechTarget Inc*	1,736,044	0.29
53,510	Tetra Tech Inc*	10,941,725	1.81
2,953	Texas Pacific Land Corp*	2,168,299	0.36
57,537	Texas Roadhouse Inc Class A*	9,879,678	1.63
88,233	Tidewater Inc*	8,400,664	1.39
76,359	Toro Co*	7,140,330	1.18
19,124	Tractor Supply Co*	5,163,480	0.85
42,374	Transcat Inc*	5,071,320	0.84
485,872	Transocean Ltd*	2,599,415	0.43
13,455	Tyler Technologies Inc*	6,764,905	1.12
27,109	UFP Technologies Inc*	7,153,252	1.18
143,860	United Community Banks Inc*	3,662,676	0.61
152,076	Utz Brands Inc*	2,530,545	0.42
37,295	Valmont Industries Inc*	10,235,613	1.69
35,178	Valvoline Inc*	1,519,690	0.25
138,535	Vertex Inc Class A*	4,994,187	0.83
67,930	Viper Energy Inc Class A*	2,549,413	0.42
16,469	Watsco Inc*	7,629,100	1.26
20,978	WD-40 Co*	4,607,608	0.76
14,109	West Pharmaceutical Services Inc*	4,647,363	0.77
650	White Mountains Insurance Group Ltd*	1,181,342	0.20
14,159	Winmark Corp*	4,992,888	0.83
	<b>Total Equities</b>	<b>594,398,742</b>	<b>98.31</b>
	<b>Total Investments</b>	<b>594,398,742</b>	<b>98.31</b>

## US Small Cap - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts 0.04% (31 December 2023: 0.12%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 515,997	US\$ 341,182	18/07/2024	Goldman Sachs International	10	3,573	0.00
AUD 118,311	US\$ 78,570	18/07/2024	UBS AG	1	477	0.00
AUD 6,659,887	US\$ 4,342,862	18/07/2024	Westpac Banking Corp	48	106,826	0.02
US\$ 33,696	AUD 50,297	18/07/2024	Goldman Sachs International	1	91	0.00
US\$ 24,079	AUD 35,942	18/07/2024	Westpac Banking Corp	5	65	0.00
<i>EUR Hedged Classes</i>						
€ 5,105,488	US\$ 5,461,564	18/07/2024	UBS AG	3	14,424	0.01
€ 45,776	US\$ 49,016	18/07/2024	Westpac Banking Corp	12	82	0.00
US\$ 34,205	€ 31,749	18/07/2024	Goldman Sachs International	1	152	0.00
US\$ 327,063	€ 300,702	18/07/2024	UBS AG	6	4,540	0.00
US\$ 1,016,983	€ 940,707	18/07/2024	Westpac Banking Corp	24	8,010	0.00
<i>ZAR Hedged Classes</i>						
US\$ 34,144	ZAR 621,353	18/07/2024	Goldman Sachs International	3	158	0.00
US\$ 66,570	ZAR 1,214,938	18/07/2024	Westpac Banking Corp	4	115	0.00
ZAR 27,656,842	US\$ 1,448,402	18/07/2024	Goldman Sachs International	13	64,372	0.01
ZAR 641,162	US\$ 34,488	18/07/2024	UBS AG	1	582	0.00
ZAR 5,964,524	US\$ 320,061	18/07/2024	Westpac Banking Corp	45	6,184	0.00
<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>					<b>209,651</b>	<b>0.04</b>
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Financial Assets at Fair Value through Profit or Loss</b>					<b>594,608,393</b>	<b>98.35</b>

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (0.01%) (31 December 2023: (0.02%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>AUD Hedged Classes</i>						
AUD 35,648	US\$ 23,826	18/07/2024	Goldman Sachs International	1	(8)	(0.00)
AUD 127,195	US\$ 85,118	18/07/2024	Westpac Banking Corp	6	(134)	(0.00)
US\$ 258,717	AUD 390,744	18/07/2024	Goldman Sachs International	8	(2,351)	(0.00)
US\$ 195,415	AUD 294,376	18/07/2024	UBS AG	5	(1,268)	(0.00)
US\$ 946,226	AUD 1,442,526	18/07/2024	Westpac Banking Corp	36	(17,572)	(0.01)
<i>EUR Hedged Classes</i>						
€ 361,028	US\$ 389,743	18/07/2024	Goldman Sachs International	6	(2,516)	(0.00)
€ 170,856	US\$ 184,181	18/07/2024	UBS AG	4	(927)	(0.00)
€ 304,842	US\$ 331,201	18/07/2024	Westpac Banking Corp	21	(4,234)	(0.00)
US\$ 54,997	€ 51,536	18/07/2024	Goldman Sachs International	1	(278)	(0.00)
US\$ 502,739	€ 469,887	18/07/2024	UBS AG	5	(1,247)	(0.00)
US\$ 370,697	€ 346,863	18/07/2024	Westpac Banking Corp	11	(1,338)	(0.00)



## US Small Cap - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss (Continued)

### Forward Currency Contracts (0.01%) (31 December 2023: (0.02%)) (continued)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>ZAR Hedged Classes</i>						
US\$ 131,277	ZAR 2,469,982	18/07/2024	Goldman Sachs International	11	(3,826)	(0.00)
US\$ 64,554	ZAR 1,212,683	18/07/2024	UBS AG	3	(1,778)	(0.00)
US\$ 360,210	ZAR 6,716,205	18/07/2024	Westpac Banking Corp	33	(7,157)	(0.00)
ZAR 515,526	US\$ 28,357	18/07/2024	Goldman Sachs International	3	(159)	(0.00)
ZAR 161,627	US\$ 8,903	18/07/2024	UBS AG	1	(62)	(0.00)
ZAR 226,469	US\$ 12,420	18/07/2024	Westpac Banking Corp	8	(32)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts<sup>∞</sup></b>					<b>(44,887)</b>	<b>(0.01)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(44,887)</b>	<b>(0.01)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>594,563,506</b>	<b>98.34</b>
<b>Other Net Assets</b>	<b>10,032,988</b>	<b>1.66</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>604,596,494</b>	<b>100.00</b>

### Portfolio Analysis

	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	589,881,675	97.28
** Transferable securities and/or money market instruments dealt in on a regulated market	4,517,067	0.74
∞ Financial derivative instruments that are traded OTC	164,764	0.03
<b>Total Investments</b>	<b>594,563,506</b>	<b>98.05</b>

## US Small Cap Intrinsic Value - Schedule of Investments

Financial Assets at Fair Value through Profit or Loss

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 94.81% (31 December 2023: 93.24%)</b>			
<b>United States Dollar</b>			
86,330	Acadia Healthcare Co Inc	5,830,728	1.75
389,031	Accuray Inc	708,037	0.21
254,134	Adeia Inc	2,842,489	0.85
88,050	AerCap Holdings NV	8,206,260	2.46
261,104	Alight Inc Class A	1,926,947	0.57
58,192	ALLETE Inc	3,628,271	1.09
260,388	Amneal Pharmaceuticals Inc	1,653,464	0.49
52,970	Arcosa Inc	4,418,228	1.32
35,106	Atmos Energy Corp	4,095,115	1.23
75,165	AtriCure Inc	1,711,507	0.51
82,189	Avanos Medical Inc	1,637,205	0.49
37,557	Avery Dennison Corp	8,211,838	2.46
492,501	Babcock & Wilcox Enterprises Inc	714,127	0.21
226,868	Banc of California Inc	2,899,373	0.87
141,189	Bloom Energy Corp Class A	1,728,153	0.52
73,269	Box Inc Class A	1,937,232	0.58
32,029	Bread Financial Holdings Inc	1,427,212	0.43
71,033	Caleres Inc	2,386,709	0.71
47,458	Cannae Holdings Inc	860,888	0.26
56,166	CEVA Inc	1,083,442	0.32
14,903	Charles River Laboratories International Inc	3,078,662	0.92
167,941	Ciena Corp	8,091,397	2.42
14,153	Clean Harbors Inc	3,200,701	0.96
312,673	Cleveland-Cliffs Inc	4,812,038	1.44
139,881	CNX Resources Corp	3,399,108	1.02
438,568	Cognyte Software Ltd	3,350,660	1.00
38,680	Coherent Corp	2,802,753	0.84
1,083,447	Conduent Inc	3,532,037	1.06
295,578	Criteo SA ADR	11,149,202	3.34
95,537	CytoSorbents Corp	67,162	0.02
122,619	Devon Energy Corp	5,812,141	1.74
59,105	Dril-Quip Inc	1,099,353	0.33
375,663	Enviri Corp	3,241,972	0.97
42,548	Haemonetics Corp	3,519,996	1.05
199,203	Hain Celestial Group Inc	1,376,493	0.41
27,867	Helios Technologies Inc	1,330,649	0.40
346,852	Huntington Bancshares Inc	4,571,509	1.37
218,492	indie Semiconductor Inc Class A	1,348,096	0.40
213,569	Infinera Corp	1,300,635	0.39

## US Small Cap Intrinsic Value - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 94.81% (31 December 2023: 93.24%) (continued)</b>			
<b>United States Dollar (continued)</b>			
345,599	Innoviz Technologies Ltd	320,543	0.10
72,041	Integra LifeSciences Holdings Corp	2,099,275	0.63
407,371	International Game Technology Plc	8,334,811	2.50
11,018	ION Geophysical Corp	0	0.00
19,040	IPG Photonics Corp	1,606,786	0.48
29,057	Itron Inc	2,875,481	0.86
162,694	KBR Inc	10,435,193	3.12
389,622	Kyndryl Holdings Inc	10,250,955	3.07
509,648	Lions Gate Entertainment Corp Class B	4,367,683	1.31
70,471	MACOM Technology Solutions Holdings Inc	7,855,402	2.35
297,010	Markforged Holding Corp	121,774	0.04
86,226	Mercury Systems Inc	2,327,240	0.70
13,054	Molina Healthcare Inc	3,880,954	1.16
96,858	New Jersey Resources Corp	4,139,711	1.24
83,078	nLight Inc	908,042	0.27
81,984	Northwestern Energy Group Inc	4,105,759	1.23
72,587	ODP Corp	2,850,492	0.86
121,952	OneSpan Inc	1,563,425	0.47
245,695	OPENLANE Inc	4,076,080	1.22
313,058	OraSure Technologies Inc	1,333,627	0.40
120,078	Ormat Technologies Inc	8,609,593	2.58
24,123	OSI Systems Inc	3,317,395	0.99
108,733	Patterson Cos Inc	2,622,640	0.78
146,158	Patterson-UTI Energy Inc	1,514,197	0.45
97,504	Portland General Electric Co	4,216,073	1.26
700,683	Quantum Corp	286,650	0.09
85,789	Radware Ltd	1,564,791	0.47
100,284	Rambus Inc	5,892,688	1.76
292,191	Resideo Technologies Inc	5,715,256	1.71
1,054,222	Ribbon Communications Inc	3,468,390	1.04
100,034	Semtech Corp	2,989,016	0.90
331,203	Standard BioTools Inc	586,229	0.18
322,898	Stratasys Ltd	2,709,114	0.81
236,466	TechnipFMC Plc	6,183,586	1.85
6,639	Teledyne Technologies Inc	2,575,799	0.77
70,583	Tempur Sealy International Inc	3,341,399	1.00
714,411	TETRA Technologies Inc	2,471,862	0.74
68,607	Texas Capital Bancshares Inc	4,194,632	1.26
82,756	TreeHouse Foods Inc	3,032,180	0.91

## US Small Cap Intrinsic Value - Schedule of Investments (Continued)

Financial Assets at Fair Value through Profit or Loss (Continued)

Number of Shares	Security Description	Fair Value US\$	% of Net Assets
<b>Equities 94.81% (31 December 2023: 93.24%) (continued)</b>			
<b>United States Dollar (continued)</b>			
14,272	Twin Discount Inc	168,124	0.05
311,677	Under Armour Inc Class C	2,035,251	0.61
400,857	Unisys Corp	1,655,539	0.49
38,327	United Parks & Resorts Inc	2,081,539	0.62
103,824	Varex Imaging Corp	1,529,328	0.46
36,746	Varonis Systems Inc Class B	1,762,706	0.53
281,835	Veeco Instruments Inc	13,164,513	3.94
88,633	Verint Systems Inc	2,853,982	0.86
335,906	Viasat Inc	4,266,006	1.28
194,460	Viavi Solutions Inc	1,335,940	0.40
128,177	Vistra Corp	11,020,658	3.30
9,001	Whirlpool Corp	919,902	0.28
24,562	Wix.com Ltd	3,907,077	1.17
111,916	Wolfspeed Inc	2,547,208	0.76
203,303	Xperi Inc	1,669,118	0.50
108,423	Zimvie Inc	1,978,720	0.59
	<b>Total Equities *</b>	<b>316,632,123</b>	<b>94.81</b>

Principal Amount	Security Description	Coupon	Maturity Date	Fair Value US\$	% of Net Assets
<b>Corporate Bonds 0.00% (31 December 2023: 0.00%)</b>					
<b>United States Dollar</b>					
32,000	Ion Geophysical Escrow Corp	8.00%	15/12/2025	0	0.00
	<b>Total Corporate Bonds *</b>			<b>0</b>	<b>0.00</b>
	<b>Total Investments</b>			<b>316,632,123</b>	<b>94.81</b>

Forward Currency Contracts 0.00% (31 December 2023: 0.00%)

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Gain US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 1,045,491	US\$ 1,118,411	18/07/2024	Westpac Banking Corp	3	2,950	0.00
US\$ 22,254	€ 20,630	18/07/2024	Goldman Sachs International	2	126	0.00
US\$ 101,587	€ 93,725	18/07/2024	Westpac Banking Corp	8	1,063	0.00
			<b>Total Unrealised Gain on Forward Currency Contracts <sup>∞</sup></b>		<b>4,139</b>	<b>0.00</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Assets at Fair Value through Profit or Loss</b>	<b>316,636,262</b>	<b>94.81</b>

## US Small Cap Intrinsic Value - Schedule of Investments (Continued)

Financial Liabilities at Fair Value through Profit or Loss

### Forward Currency Contracts (0.00%) (31 December 2023: (0.00%))

Amount Receivable	Amount Payable	Maturity Date	Counterparty	Contracts	Unrealised Loss US\$	% of Net Assets
<i>EUR Hedged Classes</i>						
€ 58,989	US\$ 63,726	18/07/2024	Goldman Sachs International	4	(456)	(0.00)
€ 100,737	US\$ 109,208	18/07/2024	Westpac Banking Corp	10	(1,161)	(0.00)
US\$ 28,066	€ 26,287	18/07/2024	Goldman Sachs International	2	(128)	(0.00)
US\$ 57,325	€ 53,585	18/07/2024	Westpac Banking Corp	4	(148)	(0.00)
<b>Total Unrealised Loss on Forward Currency Contracts <sup>∞</sup></b>					<b>(1,893)</b>	<b>(0.00)</b>

	Fair Value US\$	% of Net Assets
<b>Total Financial Liabilities at Fair Value through Profit or Loss</b>	<b>(1,893)</b>	<b>(0.00)</b>
<b>Net Financial Assets at Fair Value through Profit or Loss</b>	<b>316,634,369</b>	<b>94.81</b>
<b>Other Net Assets</b>	<b>17,328,738</b>	<b>5.19</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>333,963,107</b>	<b>100.00</b>

Portfolio Analysis	US\$	% of Total Assets
* Transferable securities and/or money market instruments admitted to an official stock exchange listing	316,632,123	94.53
∞ Financial derivative instruments that are traded OTC	2,246	0.00
<b>Total Investments</b>	<b>316,634,369</b>	<b>94.53</b>

## Balance Sheets

	5G Connectivity	Absolute Return Multi Strategy	China A-Share Equity	China Bond	China Equity	Climate Innovation	CLO Income	Commodities
	As at	As at	As at	As at	As at	As at	As at	As at
Note	30 June 2024	30 June 2024*	30 June 2024	30 June 2024	30 June 2024	30 June 2024	30 June 2024	30 June 2024
	US\$	US\$	CNY	CNY	US\$	US\$	US\$	US\$
<b>Current Assets</b>								
Financial Assets at Fair Value through Profit or Loss	1,134,381,062	–	14,032,190	174,092,568	134,306,732	3,038,979	468,768,927	144,228,976
Cash and cash equivalents	2 44,831,055	93,271	787,495	14,995,185	6,168,312	137,005	24,828,272	21,314,182
Receivable for investments sold	2,987,728	13,359	–	7	–	10,062	–	–
Receivable for shares issued	7,614,872	–	–	343	435,974	–	–	294,887
Due from brokers	–	–	–	523,667	–	–	–	–
Income receivable and other assets	246,145	1,049	98,754	1,973,769	463,307	12,529	6,920,464	753,346
<b>Total Assets</b>	<b>1,190,060,862</b>	<b>107,679</b>	<b>14,918,439</b>	<b>191,585,539</b>	<b>141,374,325</b>	<b>3,198,575</b>	<b>500,517,663</b>	<b>166,591,391</b>
<b>Current Liabilities</b>								
Financial Liabilities at Fair Value through Profit or Loss	607,196	–	–	1,118,018	23,531	–	378,552	66,805
Payable for shares redeemed	8,692,699	–	–	2,783	436,340	–	–	207,831
Accrued expenses	1,469,195	4,860	325,170	373,081	208,767	6,973	252,644	125,989
Payable for investments purchased	4,478,446	–	61,260	–	227,348	50	57,704,970	744,150
Other payables	80,834	102,819	84,932	190,052	41,059	7,959	316,586	20,026
<b>Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)</b>	<b>15,328,370</b>	<b>107,679</b>	<b>471,362</b>	<b>1,683,934</b>	<b>937,045</b>	<b>14,982</b>	<b>58,652,752</b>	<b>1,164,801</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>1,174,732,492</b>	<b>–</b>	<b>14,447,077</b>	<b>189,901,605</b>	<b>140,437,280</b>	<b>3,183,593</b>	<b>441,864,911</b>	<b>165,426,590</b>

\* Absolute Return Multi Strategy liquidated on 20 December 2021.

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

## Balance Sheets (Continued)

	Corporate Hybrid Bond	Developed Market FMP – 2027	Emerging Market Debt - Hard Currency	Emerging Market Debt - Local Currency	Emerging Market Debt Blend	Emerging Market Debt Sustainable Investment Grade Blend	Emerging Markets Equity	Euro Bond
Note	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024
	EUR	US\$	US\$	US\$	US\$	US\$	US\$	EUR
<b>Current Assets</b>								
Financial Assets at Fair Value through Profit or Loss	1,965,166,961	125,999,339	2,579,415,266	1,096,901,732	473,236,805	60,998,924	113,055,631	14,307,045
Cash and cash equivalents	2 68,511,690	9,458,247	25,508,028	27,533,340	17,777,015	366,041	5,315,701	54,173
Receivable for investments sold	1,304	–	–	42,043,947	8,456,162	732,142	–	177,894
Receivable for shares issued	2,987,553	–	5,205,207	887,744	119,102	94	161,978	–
Due from brokers	–	–	15,596,265	24,432,589	8,042,286	993,557	–	204,052
Income receivable and other assets	37,894,247	1,389,382	48,971,298	26,707,757	10,143,011	1,006,755	350,612	209,523
<b>Total Assets</b>	<b>2,074,561,755</b>	<b>136,846,968</b>	<b>2,674,696,064</b>	<b>1,218,507,109</b>	<b>517,774,381</b>	<b>64,097,513</b>	<b>118,883,922</b>	<b>14,952,687</b>
<b>Current Liabilities</b>								
Financial Liabilities at Fair Value through Profit or Loss	5,662,368	172	10,733,896	30,217,066	9,904,154	208,749	260,167	67,700
Payable for shares redeemed	12,939,503	–	9,725,630	32,003,586	199,282	–	2,603,242	–
Due to brokers	–	–	–	2,070,000	600,000	–	–	–
Accrued expenses	1,237,844	104,430	1,864,528	848,687	400,498	66,738	151,029	37,194
Payable for investments purchased	–	–	12,985,993	20,989,469	7,003,147	317,280	571,866	754,445
Other payables	123,791	6,611	226,585	3,284,349	953,391	48,150	1,375,065	22,752
<b>Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)</b>	<b>19,963,506</b>	<b>111,213</b>	<b>35,536,632</b>	<b>89,413,157</b>	<b>19,060,472</b>	<b>640,917</b>	<b>4,961,369</b>	<b>882,091</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>2,054,598,249</b>	<b>136,735,755</b>	<b>2,639,159,432</b>	<b>1,129,093,952</b>	<b>498,713,909</b>	<b>63,456,596</b>	<b>113,922,553</b>	<b>14,070,596</b>

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

## Balance Sheets (Continued)

		Euro Bond Absolute Return	European High Yield Bond	European Sustainable Equity	Event Driven	Global Bond	Global Diversified Income FMP – 2024	Global Equity Megatrends	Global Flexible Credit Income
	Note	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024*	As at 30 June 2024	As at 30 June 2024
		EUR	EUR	EUR	US\$	US\$	US\$	US\$	US\$
<b>Current Assets</b>									
Financial Assets at Fair Value through Profit or Loss		52,068,784	505,851,385	147,657,183	132,033,196	109,443,290	39,188	228,302,772	409,782,698
Cash and cash equivalents	2	730,799	11,456,697	2,531,691	4,991,886	4,127,590	102,064,901	7,822,399	1,343,192
Receivable for investments sold		1,146,344	5,981,759	1,063,411	–	491,503	–	–	366,886
Receivable for shares issued		470,000	111,827	160,174	3,130,906	14,344	–	4,389,479	320,564
Due from brokers		1,010,605	–	–	–	526,629	–	–	2,342,927
Income receivable and other assets		739,820	7,629,377	115,671	522,772	936,303	175,501	699,950	6,156,370
<b>Total Assets</b>		<b>56,166,352</b>	<b>531,031,045</b>	<b>151,528,130</b>	<b>140,678,760</b>	<b>115,539,659</b>	<b>102,279,590</b>	<b>241,214,600</b>	<b>420,312,637</b>
<b>Current Liabilities</b>									
Financial Liabilities at Fair Value through Profit or Loss		462,769	1,030,935	–	166,820	1,435,071	1,221	2,045	1,161,512
Bank overdraft	3	86,386	–	–	–	–	–	–	–
Payable for shares redeemed		–	144,529	–	66,656	5,007	101,951,468	1,325,575	173,000
Accrued expenses		40,651	124,912	75,114	90,024	75,893	106,610	274,352	209,335
Payable for investments purchased		2,177,168	14,925,432	1,832	633,645	2,513,002	342	1,192,378	5,854,124
Other payables		131,622	37,278	13,756	1,030,217	37,700	219,949	15,667	26,611
<b>Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)</b>		<b>2,898,596</b>	<b>16,263,086</b>	<b>90,702</b>	<b>1,987,362</b>	<b>4,066,673</b>	<b>102,279,590</b>	<b>2,810,017</b>	<b>7,424,582</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>53,267,756</b>	<b>514,767,959</b>	<b>151,437,428</b>	<b>138,691,398</b>	<b>111,472,986</b>	<b>–</b>	<b>238,404,583</b>	<b>412,888,055</b>

\* Global Diversified Income FMP – 2024 liquidated on 28 June 2024.

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



## Balance Sheets (Continued)

		Global High Yield SDG Engagement	Global Investment Grade Credit	Global Opportunistic Bond	Global Real Estate Securities	Global Sustainable Equity	Global Sustainable Value	High Yield Bond	InnovAsia 5G
	Note	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024
		US\$	US\$	US\$	US\$	US\$	US\$	US\$	US\$
<b>Current Assets</b>									
Financial Assets at Fair Value through Profit or Loss		613,672,808	84,513,121	65,135,981	19,750,983	156,728,176	77,181,125	2,132,931,018	20,914,842
Cash and cash equivalents	2	9,940,922	2,728,010	3,245,372	215,085	2,239,859	512,843	19,126,776	765,493
Receivable for investments sold		853,785	–	274,201	5	–	–	7,366,399	121,582
Receivable for shares issued		7,006,797	–	14,687	–	70,818	230,870	3,977,243	–
Due from brokers		153,187	–	1,748,899	–	–	–	270,000	–
Income receivable and other assets		10,892,823	1,093,366	792,130	81,173	67,371	119,751	35,229,790	23,786
<b>Total Assets</b>		<b>642,520,322</b>	<b>88,334,497</b>	<b>71,211,270</b>	<b>20,047,246</b>	<b>159,106,224</b>	<b>78,044,589</b>	<b>2,198,901,226</b>	<b>21,825,703</b>
<b>Current Liabilities</b>									
Financial Liabilities at Fair Value through Profit or Loss		532,720	155,977	2,607,917	1,869	–	3,747	3,591,696	16,298
Payable for shares redeemed		713,868	–	56	15,726	8,267	5,266	3,730,625	–
Accrued expenses		250,987	38,129	68,325	54,679	69,720	62,989	1,999,688	51,545
Payable for investments purchased		7,083,847	381,549	1,653,037	–	67	54	17,501,942	51
Other payables		60,284	7,005	177,458	18,530	18,043	35,652	348,275	114,388
<b>Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)</b>		<b>8,641,706</b>	<b>582,660</b>	<b>4,506,793</b>	<b>90,804</b>	<b>96,097</b>	<b>107,708</b>	<b>27,172,226</b>	<b>182,282</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>633,878,616</b>	<b>87,751,837</b>	<b>66,704,477</b>	<b>19,956,442</b>	<b>159,010,127</b>	<b>77,936,881</b>	<b>2,171,729,000</b>	<b>21,643,421</b>

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

## Balance Sheets (Continued)

		Japan Equity Engagement	Macro Opportunities FX	Next Generation Mobility	Next Generation Space Economy	Responsible Asian Debt - Hard Currency	Short Duration Emerging Market Debt	Short Duration High Yield SDG Engagement	Strategic Income
	Note	As at 30 June 2024	As at 30 June 2024*	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024
		JPY	EUR	US\$	US\$	US\$	US\$	US\$	US\$
<b>Current Assets</b>									
Financial Assets at Fair Value through Profit or Loss		17,688,029,737	–	145,923,726	30,059,270	61,233,595	3,751,799,290	686,418,320	3,397,768,710
Cash and cash equivalents	2	376,498,754	70,541	2,432,025	1,707,587	4,043,493	21,147,814	10,215,327	29,194,938
Receivable for investments sold		57,459,010	–	470,283	–	203,750	112,919	5,737,664	98,737,092
Receivable for shares issued		8,124,772	–	1,010,219	298,842	–	4,361,375	409,379	16,820,260
Due from brokers		–	–	–	–	258,923	–	–	4,408,246
Income receivable and other assets		24,182,427	16	90,613	16,045	756,178	54,406,806	10,772,223	24,192,153
<b>Total Assets</b>		<b>18,154,294,700</b>	<b>70,557</b>	<b>149,926,866</b>	<b>32,081,744</b>	<b>66,495,939</b>	<b>3,831,828,204</b>	<b>713,552,913</b>	<b>3,571,121,399</b>
<b>Current Liabilities</b>									
Financial Liabilities at Fair Value through Profit or Loss		93,694	–	616	–	54,952	32,012,576	6,439,402	14,456,683
Bank overdraft	3	46,966	5,877	–	–	–	–	–	351
Payable for shares redeemed		1,849,658	–	230,203	4,301	–	4,385,621	4,961,788	32,067,205
Due to brokers		–	–	–	–	–	–	–	470,000
Accrued expenses		9,123,993	30,727	241,941	49,491	42,747	2,149,206	467,476	2,282,893
Payable for investments purchased		10,223	–	590,751	264	1,347,361	21,927,487	4,757,096	525,020,103
Other payables		1,966,252	33,953	30,651	21,008	18,660	229,737	87,155	1,808,244
<b>Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)</b>		<b>13,090,786</b>	<b>70,557</b>	<b>1,094,162</b>	<b>75,064</b>	<b>1,463,720</b>	<b>60,704,627</b>	<b>16,712,917</b>	<b>576,105,479</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>18,141,203,914</b>	<b>–</b>	<b>148,832,704</b>	<b>32,006,680</b>	<b>65,032,219</b>	<b>3,771,123,577</b>	<b>696,839,996</b>	<b>2,995,015,920</b>

\*Macro Opportunities FX liquidated on 8 February 2024.

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

## Balance Sheets (Continued)

		Sustainable Asia High Yield	Sustainable Emerging Market Corporate Debt	Sustainable Emerging Market Debt - Hard Currency	Tactical Macro	Ultra Short Term Euro Bond	Uncorrelated Strategies	US Equity	US Equity Index PutWrite
	Note	As at 30 June 2024 US\$	As at 30 June 2024 US\$	As at 30 June 2024 US\$	As at 30 June 2024 US\$	As at 30 June 2024 EUR	As at 30 June 2024 US\$	As at 30 June 2024 US\$	As at 30 June 2024 US\$
<b>Current Assets</b>									
Financial Assets at Fair Value through Profit or Loss		29,656,305	114,794,495	555,365,700	24,372,147	1,130,841,971	730,199,337	75,129,686	679,257,369
Cash and cash equivalents	2	428,632	1,915,815	8,393,987	8,676,068	49,636,298	129,913,148	607,244	30,249,985
Receivable for investments sold		203,750	3,881	–	13,196	22,136,187	25,184,094	–	972,407
Receivable for shares issued		–	2,123,721	12,039,610	–	3,226,349	900,616	66,950	1,075,438
Due from brokers		68,946	304,676	7,863,926	606,268	8,230,936	237,812,173	–	–
Income receivable and other assets		530,825	1,906,408	9,538,047	7,264	11,444,725	5,584,103	10,697	6,690,641
<b>Total Assets</b>		<b>30,888,458</b>	<b>121,048,996</b>	<b>593,201,270</b>	<b>33,674,943</b>	<b>1,225,516,466</b>	<b>1,129,593,471</b>	<b>75,814,577</b>	<b>718,245,840</b>
<b>Current Liabilities</b>									
Financial Liabilities at Fair Value through Profit or Loss		5,195	816,943	6,650,411	207,399	3,871,204	195,262,421	1,731,159	5,645,482
Bank overdraft	3	–	–	–	661	–	522,654	–	–
Payable for shares redeemed		–	86,419	35,120	–	975,916	7,152,254	209,617	1,068,166
Due to brokers		–	–	–	–	–	8,727,959	–	–
Accrued expenses		71,310	140,950	235,804	11,740	284,191	740,661	80,658	309,062
Payable for investments purchased		599,434	2,219,175	9,618,596	27,806	20,624,007	16,705,043	–	92,599
Other payables		7,297	36,470	42,157	19,058	263,149	7,772,093	8,920	56,955
<b>Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)</b>		<b>683,236</b>	<b>3,299,957</b>	<b>16,582,088</b>	<b>266,664</b>	<b>26,018,467</b>	<b>236,883,085</b>	<b>2,030,354</b>	<b>7,172,264</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>30,205,222</b>	<b>117,749,039</b>	<b>576,619,182</b>	<b>33,408,279</b>	<b>1,199,497,999</b>	<b>892,710,386</b>	<b>73,784,223</b>	<b>711,073,576</b>

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

## Balance Sheets (Continued)

		US Large Cap Value	US Long Short Equity	US Multi Cap Opportunities	US Real Estate Securities	US Small Cap	US Small Cap Intrinsic Value	Company Total*
	Note	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024	As at 30 June 2024
		US\$	US\$	US\$	US\$	US\$	US\$	US\$
<b>Current Assets</b>								
Financial Assets at Fair Value through Profit or Loss		968,562,910	179,884,981	343,033,271	420,372,040	594,608,393	316,636,262	27,620,427,787
Cash and cash equivalents	2	16,895,412	8,379,117	288,588	5,188,259	9,988,504	17,381,878	800,697,373
Receivable for investments sold		8,963,062	759,832	184,597	3,424,962	426,428	–	242,168,647
Receivable for shares issued		2,561,727	23,305	763,440	433,999	1,184,375	816,071	82,122,385
Due from brokers		–	11,176,608	–	–	–	–	326,801,489
Income receivable and other assets		637,890	94,882	150,474	990,819	203,412	125,953	333,095,012
<b>Total Assets</b>		<b>997,621,001</b>	<b>200,318,725</b>	<b>344,420,370</b>	<b>430,410,079</b>	<b>606,411,112</b>	<b>334,960,164</b>	<b>29,405,312,693</b>
<b>Current Liabilities</b>								
Financial Liabilities at Fair Value through Profit or Loss		33,677	2,572,272	142,424	194,797	44,887	1,893	340,395,862
Bank overdraft	3	–	–	–	–	–	–	622,841
Payable for shares redeemed		3,237,366	100,798	1,069,939	1,379,899	756,717	256,432	233,946,600
Due to brokers		–	–	–	–	–	–	11,867,959
Accrued expenses		734,504	254,085	470,502	702,198	618,751	270,486	20,845,877
Payable for investments purchased		5,427,863	188,023	–	3,508,610	327,710	443,701	775,890,902
Other payables		99,342	265,647	62,013	66,471	66,553	24,545	20,017,496
<b>Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)</b>		<b>9,532,752</b>	<b>3,380,825</b>	<b>1,744,878</b>	<b>5,851,975</b>	<b>1,814,618</b>	<b>997,057</b>	<b>1,403,587,537</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>988,088,249</b>	<b>196,937,900</b>	<b>342,675,492</b>	<b>424,558,104</b>	<b>604,596,494</b>	<b>333,963,107</b>	<b>28,001,725,156</b>

\* The Aggregate Financial Statements have been adjusted to account for balances held in the name of the Company and to account for cross investments between Portfolios. Details for any cross investments between Portfolios are included in Note 8 of the Notes to the Unaudited Abridged Financial Statements.

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

## Balance Sheets (Continued)

	5G Connectivity	Absolute Return Multi Strategy	China A-Share Equity	China Bond	China Equity	Climate Innovation	CLO Income	Commodities	
Note	As at 31 December 2023 US\$	As at 31 December 2023* US\$	As at 31 December 2023 CNY	As at 31 December 2023 CNY	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$	
<b>Current Assets</b>									
Financial Assets at Fair Value through Profit or Loss	996,857,530	6,311	13,480,937	447,117,129	172,463,571	2,831,398	179,297,062	122,546,345	
Cash and cash equivalents	2	43,643,862	98,859	1,074,845	9,446,611	6,017,190	83,875	12,287,210	33,206,631
Receivable for investments sold	11,966,904	737	26,607	–	908,831	27,029	–	306	
Receivable for shares issued	871,569	–	–	–	–	–	–	589,538	
Due from brokers	–	–	–	682,867	–	–	–	7,330,000	
Income receivable and other assets	360,533	1,078	192,783	5,178,845	92,331	14,640	3,974,020	662,121	
<b>Total Assets</b>	<b>1,053,700,398</b>	<b>106,985</b>	<b>14,775,172</b>	<b>462,425,452</b>	<b>179,481,923</b>	<b>2,956,942</b>	<b>195,558,292</b>	<b>164,334,941</b>	
<b>Current Liabilities</b>									
Financial Liabilities at Fair Value through Profit or Loss	1,033,321	–	–	2,361,945	423,344	–	2,570,754	210,126	
Bank overdraft	3	68	–	–	–	–	–	–	
Payable for shares redeemed	5,027,207	–	–	637,738	561,527	–	–	90,830	
Accrued expenses	1,457,148	11,217	359,457	422,278	244,205	3,183	149,265	135,790	
Payable for investments purchased	2,582,227	–	150,009	606	451	27,707	7,173,352	10,239,576	
Other payables	73,484	95,768	51,874	156,777	26,109	3,497	18,616	12,060	
<b>Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)</b>	<b>10,173,455</b>	<b>106,985</b>	<b>561,340</b>	<b>3,579,344</b>	<b>1,255,636</b>	<b>34,387</b>	<b>9,911,987</b>	<b>10,688,382</b>	
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>1,043,526,943</b>	<b>–</b>	<b>14,213,832</b>	<b>458,846,108</b>	<b>178,226,287</b>	<b>2,922,555</b>	<b>185,646,305</b>	<b>153,646,559</b>	

\* Absolute Return Multi Strategy liquidated on 20 December 2021.

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

## Balance Sheets (Continued)

	Corporate Hybrid Bond	Developed Market FMP – 2027	Emerging Market Debt - Hard Currency	Emerging Market Debt - Local Currency	Emerging Market Debt Blend	Emerging Market Debt Sustainable Investment Grade Blend	Emerging Markets Equity	Emerging Markets Select Equity
Note	As at 31 December 2023	As at 31 December 2023	As at 31 December 2023	As at 31 December 2023	As at 31 December 2023	As at 31 December 2023	As at 31 December 2023	As at 31 December 2023*
	EUR	US\$	US\$	US\$	US\$	US\$	US\$	US\$
<b>Current Assets</b>								
Financial Assets at Fair Value through Profit or Loss	1,766,641,213	135,817,055	2,588,612,804	1,244,671,584	504,428,604	61,503,601	89,056,214	–
Cash and cash equivalents	2 79,423,824	503,437	2,306,275	34,899,630	15,095,815	2,754,078	3,296,182	163,972
Receivable for investments sold	1,744	–	23,722	838	252,512	20,345	194	–
Receivable for shares issued	7,249,268	–	8,718,437	1,094,199	178,023	1,182	25,864	–
Due from brokers	–	–	22,175,962	16,010,321	7,902,696	679,691	–	–
Income receivable and other assets	30,551,766	1,479,818	55,368,515	25,831,472	10,166,996	915,984	271,103	20,832
<b>Total Assets</b>	<b>1,883,867,815</b>	<b>137,800,310</b>	<b>2,677,205,715</b>	<b>1,322,508,044</b>	<b>538,024,646</b>	<b>65,874,881</b>	<b>92,649,557</b>	<b>184,804</b>
<b>Current Liabilities</b>								
Financial Liabilities at Fair Value through Profit or Loss	7,732,130	393	15,874,903	27,976,015	8,849,676	679,582	787,152	–
Bank overdraft	3 –	–	31,716	–	–	–	–	–
Payable for shares redeemed	5,064,442	239,940	8,966,177	781,709	500,516	–	128,823	–
Due to brokers	–	–	–	2,230,000	390,000	–	–	–
Accrued expenses	1,188,602	100,867	1,919,504	1,023,619	449,175	70,618	142,423	47,821
Payable for investments purchased	–	35	–	–	393	243	409,316	–
Other payables	66,178	1,256	594,760	4,629,054	1,047,079	56,889	494,342	136,983
<b>Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)</b>	<b>14,051,352</b>	<b>342,491</b>	<b>27,387,060</b>	<b>36,640,397</b>	<b>11,236,839</b>	<b>807,332</b>	<b>1,962,056</b>	<b>184,804</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>1,869,816,463</b>	<b>137,457,819</b>	<b>2,649,818,655</b>	<b>1,285,867,647</b>	<b>526,787,807</b>	<b>65,067,549</b>	<b>90,687,501</b>	<b>–</b>

\* Emerging Markets Select Equity liquidated on 7 September 2023.

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

## Balance Sheets (Continued)

		Euro Bond Absolute Return	European High Yield Bond	European Sustainable Equity	Event Driven	Global Bond	Global Diversified Income FMP – 2024	Global Equity Megatrends
	Note	As at 31 December 2023 EUR	As at 31 December 2023 EUR	As at 31 December 2023 EUR	As at 31 December 2023 EUR	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$
<b>Current Assets</b>								
Financial Assets at Fair Value through Profit or Loss		10,219,503	33,385,909	387,635,250	171,225,790	120,057,191	111,175,172	141,493,045
Cash and cash equivalents	2	127,676	460,317	16,624,528	1,127,268	13,500,176	1,162,072	5,262,402
Receivable for investments sold		–	–	10	1,032,578	253	–	1,620
Receivable for shares issued		–	–	102,548	443	441,776	240	788,588
Due from brokers		217,984	1,822,858	–	–	–	802,148	–
Income receivable and other assets		145,715	473,859	6,544,828	120,283	10,722	1,061,825	273,742
<b>Total Assets</b>		<b>10,710,878</b>	<b>36,142,943</b>	<b>410,907,164</b>	<b>173,506,362</b>	<b>134,010,118</b>	<b>114,201,457</b>	<b>147,819,397</b>
<b>Current Liabilities</b>								
Financial Liabilities at Fair Value through Profit or Loss		81,140	1,615,336	1,281,452	–	155,365	3,890,491	–
Bank overdraft	3	–	412,247	–	42	–	–	13
Payable for shares redeemed		–	–	98,287	1,292,679	161,583	14,939	3,100,333
Accrued expenses		42,325	47,082	110,226	84,070	79,389	80,067	224,956
Payable for investments purchased		–	–	963,852	1,639	5,896,768	1,438,589	–
Other payables		14,319	41,451	37,030	30,381	1,304,865	34,571	41,217
<b>Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)</b>		<b>137,784</b>	<b>2,116,116</b>	<b>2,490,847</b>	<b>1,408,811</b>	<b>7,597,970</b>	<b>5,458,657</b>	<b>3,336,541</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>10,573,094</b>	<b>34,026,827</b>	<b>408,416,317</b>	<b>172,097,551</b>	<b>126,412,148</b>	<b>108,742,800</b>	<b>144,482,856</b>

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

## Balance Sheets (Continued)

		Global Flexible Credit Income	Global High Yield SDG Engagement	Global High Yield Sustainable Action	Global Investment Grade Credit	Global Opportunistic Bond	Global Real Estate Securities	Global Sustainable Equity	Global Sustainable Value
	Note	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023* US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$
<b>Current Assets</b>									
Financial Assets at Fair Value through Profit or Loss		368,099,040	544,440,088	–	83,459,890	70,656,593	20,510,136	153,603,419	54,991,923
Cash and cash equivalents	2	25,482,094	10,709,205	52,318	3,401,463	1,529,454	211,649	781,170	544,936
Receivable for investments sold		–	820,711	–	–	110,692	–	618,618	–
Receivable for shares issued		435,297	187,598	–	–	19,690	12,500	159,181	20,869
Due from brokers		3,225,584	–	–	–	1,153,721	–	–	–
Income receivable and other assets		5,792,332	9,463,589	1	1,093,184	732,900	102,538	72,293	84,087
<b>Total Assets</b>		<b>403,034,347</b>	<b>565,621,191</b>	<b>52,319</b>	<b>87,954,537</b>	<b>74,203,050</b>	<b>20,836,823</b>	<b>155,234,681</b>	<b>55,641,815</b>
<b>Current Liabilities</b>									
Financial Liabilities at Fair Value through Profit or Loss		8,620,881	6,738,234	–	1,107,450	7,756,007	250,684	–	46,897
Payable for shares redeemed		1,835,312	345,199	–	–	–	54,826	9,808	17,218
Due to brokers		200,000	–	–	–	–	–	–	–
Accrued expenses		238,837	244,147	29,617	46,561	72,646	58,316	77,887	65,609
Payable for investments purchased		1,500,862	97,458	–	–	911,501	1	540,903	6
Other payables		25,474	32,248	22,702	22,701	53,133	12,983	32,788	46,191
<b>Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)</b>		<b>12,421,366</b>	<b>7,457,286</b>	<b>52,319</b>	<b>1,176,712</b>	<b>8,793,287</b>	<b>376,810</b>	<b>661,386</b>	<b>175,921</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>390,612,981</b>	<b>558,163,905</b>	<b>–</b>	<b>86,777,825</b>	<b>65,409,763</b>	<b>20,460,013</b>	<b>154,573,295</b>	<b>55,465,894</b>

\*Global High Yield Sustainable Action liquidated on 16 June 2023.

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



## Balance Sheets (Continued)

		High Yield Bond	InnovAsia 5G	Japan Equity Engagement	Macro Opportunities FX	Multi-Asset Income	Next Generation Mobility	Next Generation Space Economy	Responsible Asian Debt - Hard Currency
	Note	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023 JPY	As at 31 December 2023 EUR	As at 31 December 2023* US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$
<b>Current Assets</b>									
Financial Assets at Fair Value through Profit or Loss		2,133,705,667	22,824,022	16,090,377,079	7,381,837	–	152,835,153	18,674,716	60,597,643
Cash and cash equivalents	2	73,617,932	1,128,943	90,965,141	126,875	58,916	11,689,060	943,288	2,708,868
Receivable for investments sold		27,132,212	–	–	–	–	415,564	294	–
Receivable for shares issued		8,426,020	–	9,477,834	22,386	–	323,006	167,685	–
Due from brokers		–	–	–	–	–	–	–	128,088
Income receivable and other assets		37,739,993	20,417	43,887,262	17,813	231	69,192	5,544	850,351
<b>Total Assets</b>		<b>2,280,621,824</b>	<b>23,973,382</b>	<b>16,234,707,316</b>	<b>7,548,911</b>	<b>59,147</b>	<b>165,331,975</b>	<b>19,791,527</b>	<b>64,284,950</b>
<b>Current Liabilities</b>									
Financial Liabilities at Fair Value through Profit or Loss		15,443,334	60,136	42,002,252	4,613,695	–	10,365	–	263,464
Bank overdraft	3	–	6,560	69,286	–	–	–	–	–
Payable for shares redeemed		4,565,230	16,084	2,684,590	4,194	–	486,682	–	14,879
Accrued expenses		2,119,832	54,304	11,646,832	33,119	39,739	276,843	35,580	50,885
Payable for investments purchased		6,528,399	86	–	44	–	179,180	–	–
Other payables		154,310	66,092	775,641	16,053	19,408	22,840	12,017	13,858
<b>Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)</b>		<b>28,811,105</b>	<b>203,262</b>	<b>57,178,601</b>	<b>4,667,105</b>	<b>59,147</b>	<b>975,910</b>	<b>47,597</b>	<b>343,086</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>2,251,810,719</b>	<b>23,770,120</b>	<b>16,177,528,715</b>	<b>2,881,806</b>	<b>–</b>	<b>164,356,065</b>	<b>19,743,930</b>	<b>63,941,864</b>

\* Multi-Asset Income liquidated on 6 July 2023.

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

## Balance Sheets (Continued)

		Short Duration Emerging Market Debt	Short Duration High Yield SDG Engagement	Strategic Income	Sustainable Asia High Yield	Sustainable Emerging Market Corporate Debt	Sustainable Emerging Market Debt - Hard Currency	Tactical Macro	Ultra Short Term Euro Bond
	Note	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023 EUR
<b>Current Assets</b>									
Financial Assets at Fair Value through Profit or Loss		3,882,376,064	692,929,732	2,163,075,623	26,910,034	92,566,505	432,174,496	23,429,706	965,478,305
Cash and cash equivalents	2	14,257,955	44,469,256	55,205,634	1,163,077	3,976,271	7,042,532	3,554,300	11,222,572
Receivable for investments sold		11,329,362	10,775,834	22,831,706	–	–	–	–	–
Receivable for shares issued		5,275,293	336,109	91,892,501	–	30,010	–	–	3,219,672
Due from brokers		5,350,000	–	22,631,176	108,311	425,554	4,811,634	526,958	11,144,095
Income receivable and other assets		51,967,946	11,302,348	16,507,617	513,607	1,463,373	7,824,139	6,453	10,766,896
<b>Total Assets</b>		<b>3,970,556,620</b>	<b>759,813,279</b>	<b>2,372,144,257</b>	<b>28,695,029</b>	<b>98,461,713</b>	<b>451,852,801</b>	<b>27,517,417</b>	<b>1,001,831,540</b>
<b>Current Liabilities</b>									
Financial Liabilities at Fair Value through Profit or Loss		9,131,675	3,114,085	25,175,764	58,767	472,118	5,706,695	262,401	8,016,867
Bank overdraft	3	–	–	377	–	–	–	68,223	–
Payable for shares redeemed		2,760,383	241,544	3,405,075	746	28,695	16,636	–	440,357
Due to brokers		–	–	520,000	–	–	–	–	–
Accrued expenses		2,320,930	510,397	1,529,024	58,670	146,162	215,044	10,585	258,073
Payable for investments purchased		1,500,740	11,465,702	321,393,124	–	–	90	93	–
Other payables		73,325	47,104	517,312	11,895	25,601	22,066	13,807	243,945
<b>Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)</b>		<b>15,787,053</b>	<b>15,378,832</b>	<b>352,540,676</b>	<b>130,078</b>	<b>672,576</b>	<b>5,960,531</b>	<b>355,109</b>	<b>8,959,242</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>3,954,769,567</b>	<b>744,434,447</b>	<b>2,019,603,581</b>	<b>28,564,951</b>	<b>97,789,137</b>	<b>445,892,270</b>	<b>27,162,308</b>	<b>992,872,298</b>

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

## Balance Sheets (Continued)

		Uncorrelated Strategies	Uncorrelated Trading	US Equity	US Equity Index PutWrite	US Large Cap Value	US Long Short Equity	US Multi Cap Opportunities	US Real Estate Securities
	Note	As at 31 December 2023 US\$	As at 31 December 2023* US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$	As at 31 December 2023 US\$
<b>Current Assets</b>									
Financial Assets at Fair Value through Profit or Loss		1,476,262,171	–	47,126,139	675,485,941	1,852,695,638	182,183,949	398,826,631	522,351,479
Cash and cash equivalents	2	215,995,568	198,922	2,317,070	56,170,541	129,487,412	4,926,902	2,020,942	12,824,749
Receivable for investments sold		15,185,048	–	3,038	1,711,903	27,677,469	466,494	2,749,439	1,290,830
Receivable for shares issued		43,677,979	–	266,617	1,578,418	1,825,988	43,717	937,914	3,439,184
Due from brokers		456,802,391	–	–	–	–	18,176,471	–	–
Income receivable and other assets		76,645,645	1,324	37,095	1,742,599	2,702,827	559,458	211,780	1,534,038
<b>Total Assets</b>		<b>2,284,568,802</b>	<b>200,246</b>	<b>49,749,959</b>	<b>736,689,402</b>	<b>2,014,389,334</b>	<b>206,356,991</b>	<b>404,746,706</b>	<b>541,440,280</b>
<b>Current Liabilities</b>									
Financial Liabilities at Fair Value through Profit or Loss		499,958,213	–	118,963	5,789,899	115,827	8,738,101	325,170	441,683
Bank overdraft	3	659	–	–	–	–	–	–	–
Payable for shares redeemed		4,375,209	–	349,690	1,255,511	11,729,299	692,205	3,342,769	6,007,211
Accrued expenses		1,133,015	110,069	74,355	349,539	1,158,780	280,090	547,484	895,622
Payable for investments purchased		81,242,292	–	–	165,070	62,146,829	14,013	–	941,735
Other payables		71,157,993	90,177	4,802	31,383	48,221	1,162,291	39,248	44,044
<b>Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)</b>		<b>657,867,381</b>	<b>200,246</b>	<b>547,810</b>	<b>7,591,402</b>	<b>75,198,956</b>	<b>10,886,700</b>	<b>4,254,671</b>	<b>8,330,295</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>1,626,701,421</b>	<b>–</b>	<b>49,202,149</b>	<b>729,098,000</b>	<b>1,939,190,378</b>	<b>195,470,291</b>	<b>400,492,035</b>	<b>533,109,985</b>

\*Uncorrelated Trading liquidated 24 May 2023.

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

## Balance Sheets (Continued)

		US Small Cap	US Small Cap	Company Total*
	Note	As at 31 December 2023 US\$	Intrinsic Value As at 31 December 2023 US\$	As at 31 December 2023 US\$
<b>Current Assets</b>				
Financial Assets at Fair Value through Profit or Loss		623,039,280	301,736,793	27,392,822,906
Cash and cash equivalents	2	12,744,703	18,299,118	1,025,815,249
Receivable for investments sold		369	1,402,699	138,871,900
Receivable for shares issued		2,127,779	477,091	185,808,216
Due from brokers		–	–	582,901,730
Income receivable and other assets		193,802	125,377	385,748,047
<b>Total Assets</b>		<b>638,105,933</b>	<b>322,041,078</b>	<b>29,711,968,048</b>
<b>Current Liabilities</b>				
Financial Liabilities at Fair Value through Profit or Loss		137,144	398	688,709,657
Bank overdraft	3	–	–	563,542
Payable for shares redeemed		3,284,597	40,900	72,180,295
Due to brokers		–	–	3,340,000
Accrued expenses		639,284	275,610	22,069,430
Payable for investments purchased		154,493	140,859	517,779,908
Other payables		38,646	14,694	82,992,460
<b>Liabilities (excluding Net Assets Attributable to Holders of Redeemable Participating Shares)</b>		<b>4,254,164</b>	<b>472,461</b>	<b>1,387,635,292</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>633,851,769</b>	<b>321,568,617</b>	<b>28,324,332,756</b>

\* The Aggregate Financial Statements have been adjusted to account for balances held in the name of the Company and to account for cross investments between Portfolios. Details for any cross investments between Portfolios are included in Note 8 of the Notes to the Unaudited Abridged Financial Statements.

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

## Profit and Loss Accounts

	Note	5G Connectivity Six Months Ended 30 June 2024 US\$	Absolute Return Multi Strategy Six Months Ended 30 June 2024* US\$	China A-Share Equity Six Months Ended 30 June 2024 CNY	China Bond Six Months Ended 30 June 2024 CNY	China Equity Six Months Ended 30 June 2024 US\$	Climate Innovation Six Months Ended 30 June 2024 US\$	CLO Income Six Months Ended 30 June 2024 US\$	Commodities Six Months Ended 30 June 2024 US\$
<b>Income</b>									
Interest Income		980,327	2,379	248	4,185,247	48,623	2,246	14,040,192	2,732,530
Dividend Income		3,498,123	–	192,443	–	2,166,947	36,136	–	–
Miscellaneous Income		26,801	3	20,946	–	–	–	4,249	–
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		281,032,084	(2,382)	152,193	10,497,342	7,328,932	232,532	9,953,402	6,474,331
		285,537,335	–	365,830	14,682,589	9,544,502	270,914	23,997,843	9,206,861
<b>Expenses</b>									
Management Fee	5	7,646,229	–	64,052	64,238	911,400	151	858,813	345,400
Distribution Fee	5	376,266	–	–	–	78	–	–	1,512
Administration Fee	5	323,031	–	119,851	211,697	57,566	11,102	72,343	57,613
Commitment Fee	16	83,938	–	1,107	28,218	12,902	222	15,932	11,939
Custody Fee	5	56,840	–	41,635	119,909	21,491	3,240	5,810	5,784
Depository Fee	5	22,036	–	283	5,946	2,831	63	5,609	3,279
Professional Fee	7	105,424	–	139,634	253,529	52,559	20,003	35,824	25,441
Directors' Fee	6	1,634	–	11,771	11,563	1,629	1,730	1,647	1,637
Transaction Costs	7	1,134,372	–	168,921	71,831	169,566	6,292	8,681	17,521
Audit Fee	7	5,015	–	35,249	36,199	5,185	4,977	5,148	5,029
VAT Rebate		(3,873)	–	(54)	(1,564)	(641)	(11)	(762)	(572)
Other Expenses	7	8,315	–	31,014	101,325	10,631	11,862	4,234	5,131
Expense Waiver	5	–	–	(604,541)	(426,451)	–	(55,117)	–	–
<b>Total Expenses</b>		<b>9,759,227</b>	<b>–</b>	<b>8,922</b>	<b>476,440</b>	<b>1,245,197</b>	<b>4,514</b>	<b>1,013,279</b>	<b>479,714</b>
<b>Finance Costs</b>									
Interest Expense		–	–	–	–	–	–	168	–
Distribution Paid	1	–	–	105,250	62,455	163	–	5,370,533	–
		–	–	105,250	62,455	163	–	5,370,701	–
Withholding Tax		791,730	–	18,413	–	143,307	5,362	–	21,544
<b>Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations</b>		<b>274,986,378</b>	<b>–</b>	<b>233,245</b>	<b>14,143,694</b>	<b>8,155,835</b>	<b>261,038</b>	<b>17,613,863</b>	<b>8,705,603</b>

\* Absolute Return Multi Strategy liquidated on 20 December 2021.

## Profit and Loss Accounts (Continued)

	Note	Corporate Hybrid Bond Six Months Ended 30 June 2024 EUR	Developed Market FMP – 2027 Six Months Ended 30 June 2024 US\$	Emerging Market Debt - Hard Currency Six Months Ended 30 June 2024 US\$	Emerging Market Debt - Local Currency Six Months Ended 30 June 2024 US\$	Emerging Market Debt Blend Six Months Ended 30 June 2024 US\$	Emerging Market Debt Sustainable Investment Grade Blend Six Months Ended 30 June 2024 US\$	Emerging Markets Equity Six Months Ended 30 June 2024 US\$	Euro Bond Six Months Ended 30 June 2024 EUR
<b>Income</b>									
Interest Income		47,940,250	2,938,519	74,387,402	38,523,712	16,422,450	1,530,193	67,201	200,327
Dividend Income		–	–	–	–	–	–	1,446,721	–
Miscellaneous Income		–	–	–	203,671	63,822	4,464	2,532	2,499
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		41,332,731	(481,249)	26,799,207	(89,707,161)	(23,606,263)	(3,846,843)	15,042,447	(93,820)
		89,272,981	2,457,270	101,186,609	(50,979,778)	(7,119,991)	(2,312,186)	16,558,901	109,006
<b>Expenses</b>									
Management Fee	5	6,533,809	391,020	9,513,104	4,037,655	1,700,715	126,330	413,969	18,814
Distribution Fee	5	87,994	–	139,580	75,970	16,588	–	17,820	–
Administration Fee	5	410,435	35,707	678,394	353,034	196,604	52,457	83,067	26,896
Commitment Fee	16	145,500	8,969	207,364	95,697	40,636	4,923	7,509	819
Custody Fee	5	59,604	3,461	86,517	399,416	90,019	7,129	27,586	5,328
Depository Fee	5	40,527	2,806	51,788	23,915	10,371	1,263	1,927	242
Professional Fee	7	134,993	28,398	183,849	126,805	69,299	23,131	68,228	17,389
Directors' Fee	6	1,486	1,729	1,633	1,613	1,647	1,626	1,614	1,553
Transaction Costs	7	33,145	545	152,100	136,523	103,311	33,309	248,784	4,908
Audit Fee	7	5,384	7,131	6,065	6,123	5,812	4,902	5,426	4,437
VAT Rebate		(7,165)	(507)	(9,731)	(4,665)	(1,937)	(238)	(340)	(41)
Other Expenses	7	4,550	3,342	8,711	10,948	7,070	4,237	5,298	5,060
Expense Waiver	5	–	–	–	(46,450)	–	(62,741)	(119,214)	(53,332)
<b>Total Expenses</b>		7,450,262	482,601	11,019,374	5,216,584	2,240,135	196,328	761,674	32,073
<b>Finance Costs</b>									
Interest Expense		1,534	–	1,225	17,137	3,406	–	1,500	208
Distribution Paid	1	8,699,251	682,902	16,984,685	8,423,284	3,428,980	–	67,046	118,318
		8,700,785	682,902	16,985,910	8,440,421	3,432,386	–	68,546	118,526
Withholding Tax		–	8,942	51,657	675,603	192,233	26,253	161,687	–
Capital Gain Tax		–	–	–	(451,616)	(75,671)	(6,936)	1,109,844	–
<b>Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations</b>		73,121,934	1,282,825	73,129,668	(64,860,770)	(12,909,074)	(2,527,831)	14,457,150	(41,593)

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

## Profit and Loss Accounts (Continued)

	Note	Euro Bond Absolute Return Six Months Ended 30 June 2024 EUR	European High Yield Bond Six Months Ended 30 June 2024 EUR	European Sustainable Equity Six Months Ended 30 June 2024 EUR	Event Driven Six Months Ended 30 June 2024 US\$	Global Bond Six Months Ended 30 June 2024 US\$	Global Diversified Income FMP – 2024 Six Months Ended 30 June 2024* US\$	Global Equity Megatrends Six Months Ended 30 June 2024 US\$	Global Flexible Credit Income Six Months Ended 30 June 2024 US\$
<b>Income</b>									
Interest Income		761,941	12,624,642	29,096	824,267	2,244,449	2,223,103	106,870	12,925,815
Dividend Income		–	–	2,268,710	–	–	–	1,451,942	1,188
Miscellaneous Income		6,553	–	24,247	–	–	23,776	–	76,735
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		1,737,711	5,980,195	7,441,490	4,323,280	(5,090,623)	1,409,273	23,650,882	337,160
		2,506,205	18,604,837	9,763,543	5,147,547	(2,846,174)	3,656,152	25,209,694	13,340,898
<b>Expenses</b>									
Management Fee	5	13,813	423,853	238,506	311,192	8,791	372,992	970,800	939,359
Distribution Fee	5	–	3,183	210	–	3,053	–	166,606	31,456
Administration Fee	5	31,173	126,430	52,560	45,512	80,162	42,390	85,135	113,193
Commitment Fee	16	2,592	31,125	13,473	8,255	8,563	13,351	12,554	30,465
Custody Fee	5	5,330	11,251	9,820	5,661	5,790	5,000	5,814	6,091
Depository Fee	5	838	10,385	3,486	3,569	2,159	2,534	3,781	8,224
Professional Fee	7	15,411	49,146	32,989	42,270	36,726	38,792	33,669	42,465
Directors' Fee	6	1,554	1,485	1,516	1,545	1,618	1,291	1,638	1,628
Performance Fee	5	–	–	–	990,102	–	–	–	–
Transaction Costs	7	13,046	19,505	96,992	15,804	47,441	5,197	65,005	37,281
Audit Fee	7	4,500	4,912	4,702	5,055	4,996	10,946	4,976	7,339
VAT Rebate		(138)	(1,592)	(650)	(460)	(403)	(552)	(565)	(1,460)
Other Expenses	7	4,518	5,076	4,331	4,748	4,719	6,630	22,009	5,733
Expense Waiver	5	(32,518)	–	–	–	(58,502)	–	–	–
Advisory Fee Waiver	5	–	–	–	–	–	–	–	(154)
<b>Total Expenses</b>		60,119	684,759	457,935	1,433,253	145,113	498,571	1,371,422	1,221,620
<b>Finance Costs</b>									
Interest Expense		5,942	174	–	33	192	–	437	653
Distribution Paid	1	115	145,373	730,669	–	1,484	1,311,432	–	12,332
		6,057	145,547	730,669	33	1,676	1,311,432	437	12,985
Withholding Tax		–	54,409	345,663	7,895	31,394	7,458	157,570	61,163
<b>Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations</b>		2,440,029	17,720,122	8,229,276	3,706,366	(3,024,357)	1,838,691	23,680,265	12,045,130

\* Global Diversified Income FMP – 2024 liquidated on 28 June 2024.

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

## Profit and Loss Accounts (Continued)

	Note	Global High Yield SDG Engagement Six Months Ended 30 June 2024 US\$	Global Investment Grade Credit Six Months Ended 30 June 2024 US\$	Global Opportunistic Bond Six Months Ended 30 June 2024 US\$	Global Real Estate Securities Six Months Ended 30 June 2024 US\$	Global Sustainable Equity Six Months Ended 30 June 2024 US\$	Global Sustainable Value Six Months Ended 30 June 2024 US\$	High Yield Bond Six Months Ended 30 June 2024 US\$	InnovAsia 5G Six Months Ended 30 June 2024 US\$
<b>Income</b>									
Interest Income		18,203,643	1,991,396	1,472,848	5,692	29,511	9,105	73,646,457	18,994
Dividend Income		–	–	376	425,149	965,545	1,033,375	64,197	82,076
Miscellaneous Income		199,059	17,111	23,106	–	23,256	–	1,447,568	12,848
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		(8,768,913)	(921,284)	(1,381,561)	(1,586,504)	9,611,749	3,528,187	(17,610,014)	2,035,406
		9,633,789	1,087,223	114,769	(1,155,663)	10,630,061	4,570,667	57,548,208	2,149,324
<b>Expenses</b>									
Management Fee	5	1,026,705	22,718	52,974	77,331	194,510	89,033	9,427,215	122,115
Distribution Fee	5	3,714	–	–	7,911	1,572	2,184	729,343	193
Administration Fee	5	166,004	52,377	76,451	34,506	51,635	41,212	708,619	28,627
Commitment Fee	16	43,220	6,638	5,045	1,708	12,318	4,283	171,253	1,847
Custody Fee	5	9,110	5,829	5,813	5,767	5,775	5,789	13,932	5,919
Depository Fee	5	11,452	1,734	1,285	379	3,198	1,312	43,597	735
Professional Fee	7	61,433	17,836	25,271	33,438	36,397	32,214	195,105	35,052
Directors' Fee	6	1,635	1,604	1,637	1,640	1,630	1,658	1,650	1,516
Transaction Costs	7	56,945	4,388	23,933	38,133	12,650	78,221	99,230	116,514
Audit Fee	7	5,411	4,910	5,023	5,095	5,100	5,019	8,538	5,205
VAT Rebate		(2,073)	(320)	(241)	(75)	(573)	(215)	(8,239)	(86)
Other Expenses	7	5,913	4,234	4,655	4,704	4,877	5,453	8,133	4,713
Expense Waiver	5	(27,881)	(10,759)	(80,918)	(78,476)	–	(33,919)	–	(69,206)
Advisory Fee Waiver	5	–	–	–	–	–	–	(8,359)	–
<b>Total Expenses</b>		1,361,588	111,189	120,928	132,061	329,089	232,244	11,390,017	253,144
<b>Finance Costs</b>									
Interest Expense		2,383	6	49	323	263	750	52,127	25
Distribution Paid	1	225,898	–	176,021	398	–	–	49,641,286	–
		228,281	6	176,070	721	263	750	49,693,413	25
Withholding Tax		–	2,016	5,194	61,590	266,712	175,362	164,022	11,048
Capital Gain Tax		–	–	945	–	–	(1,449)	–	88,281
<b>Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations</b>		8,043,920	974,012	(188,368)	(1,350,035)	10,033,997	4,163,760	(3,699,244)	1,796,826

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



## Profit and Loss Accounts (Continued)

	Note	Japan Equity Engagement Six Months Ended 30 June 2024 JPY	Macro Opportunities FX Six Months Ended 30 June 2024* EUR	Next Generation Mobility Six Months Ended 30 June 2024 US\$	Next Generation Space Economy Six Months Ended 30 June 2024 US\$	Responsible Asian Debt - Hard Currency Six Months Ended 30 June 2024 US\$	Short Duration Emerging Market Debt Six Months Ended 30 June 2024 US\$	Short Duration High Yield SDG Engagement Six Months Ended 30 June 2024 US\$	Strategic Income Six Months Ended 30 June 2024 US\$
<b>Income</b>									
Interest Income		–	1,924	95,960	31,737	1,360,689	85,974,995	22,322,766	64,072,992
Dividend Income		182,032,228	–	1,081,317	149,092	–	–	4,285	2,592
Miscellaneous Income		–	92	–	–	634	–	466,803	404,949
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		1,777,667,064	11,479	12,683,821	2,023,243	352,196	(82,974,288)	(25,916,720)	(62,231,712)
		1,959,699,292	13,495	13,861,098	2,204,072	1,713,519	3,000,707	(3,122,866)	2,248,821
<b>Expenses</b>									
Management Fee	5	33,173,489	1,241	1,036,693	120,181	11,440	10,789,002	2,259,897	11,064,267
Distribution Fee	5	–	–	179,143	28,922	1,534	341,110	30,965	604,122
Administration Fee	5	7,624,231	15,857	69,886	27,231	57,586	847,649	210,564	757,053
Commitment Fee	16	1,425,360	1,691	12,215	1,727	4,923	286,173	55,601	181,056
Custody Fee	5	981,046	1,875	5,736	5,971	5,774	132,666	5,720	23,973
Depository Fee	5	333,525	11	3,031	994	1,280	75,051	14,034	54,728
Professional Fee	7	4,244,279	24,787	42,027	28,380	42,801	263,765	85,777	168,188
Directors' Fee	6	237,495	914	1,635	1,645	1,611	1,663	1,614	1,627
Transaction Costs	7	15,887,334	14,952	105,212	20,552	6,165	64,501	35,856	370,578
Audit Fee	7	745,606	9,033	5,144	4,851	5,122	6,366	6,715	4,336
VAT Rebate		(63,222)	(9)	(595)	(77)	(236)	(14,453)	(2,703)	(7,739)
Other Expenses	7	460,178	6,503	5,797	8,397	4,930	5,444	6,142	5,742
Expense Waiver	5	–	(73,559)	–	(60,523)	(75,259)	–	–	–
Advisory Fee Waiver	5	–	–	–	–	–	–	(556)	(337)
<b>Total Expenses</b>		65,049,321	3,296	1,465,924	188,251	67,671	12,798,937	2,709,626	13,227,594
<b>Finance Costs</b>									
Interest Expense		297,093	163	–	–	–	6,192	–	1,466
Distribution Paid	1	222,657	–	–	–	9,707	16,030,616	7,754,816	41,733,492
		519,750	163	–	–	9,707	16,036,808	7,754,816	41,734,958
Withholding Tax		27,304,834	–	197,689	15,952	9	–	20,461	284,584
Capital Gain Tax		–	–	–	–	–	–	–	58,784
<b>Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations</b>		1,866,825,387	10,036	12,197,485	1,999,869	1,636,132	(25,835,038)	(13,607,769)	(53,057,099)

\*Macro Opportunities FX liquidated on 8 February 2024.

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

## Profit and Loss Accounts (Continued)

Note	Sustainable Asia High Yield Six Months Ended 30 June 2024 US\$	Sustainable Emerging Market Corporate Debt Six Months Ended 30 June 2024 US\$	Sustainable Emerging Market Debt - Hard Currency Six Months Ended 30 June 2024 US\$	Tactical Macro Six Months Ended 30 June 2024 US\$	Ultra Short Term Euro Bond Six Months Ended 30 June 2024 EUR	Uncorrelated Strategies Six Months Ended 30 June 2024 US\$	US Equity Six Months Ended 30 June 2024 US\$	US Equity Index PutWrite Six Months Ended 30 June 2024 US\$
<b>Income</b>								
Interest Income	771,806	2,908,996	13,044,695	307,449	15,128,541	18,575,092	36,569	16,026,580
Dividend Income	–	–	–	552	–	165,445	277,703	–
Miscellaneous Income	–	–	–	–	79,553	537	–	–
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss	1,530,702	(1,932,234)	(9,709,685)	336,057	20,853,631	(55,620,556)	4,301,133	39,732,113
	2,302,508	976,762	3,335,010	644,058	36,061,725	(36,879,482)	4,615,405	55,758,693
<b>Expenses</b>								
Management Fee	5 718	345,622	994,785	5,421	964,147	4,082,687	253,775	1,670,590
Advisory Fee	5 –	–	–	–	–	4,530,690	–	–
Distribution Fee	5 –	13,609	–	–	20,769	37,353	19,916	5,441
Administration Fee	5 30,899	67,027	102,175	13,375	239,340	854,084	34,563	196,078
Commitment Fee	16 2,212	7,739	37,715	2,146	79,345	110,075	4,583	60,071
Custody Fee	5 5,830	5,702	14,395	5,175	33,671	94,032	5,785	5,796
Depositary Fee	5 589	2,095	10,034	640	21,944	82,560	1,375	15,969
Professional Fee	7 33,548	45,718	34,260	23,262	69,553	295,825	21,402	77,169
Directors' Fee	6 1,648	1,614	1,645	1,603	1,495	1,644	1,657	1,592
Transaction Costs	7 4,228	15,372	34,894	12,083	41,668	3,544,780	13,350	55,476
Audit Fee	7 4,978	5,620	4,958	4,985	4,775	5,350	4,889	5,349
VAT Rebate		(106)	(367)	(104)	(3,807)	(5,608)	(195)	(2,765)
Other Expenses	7 7,631	4,657	4,132	8,538	4,508	272,661	4,332	4,294
Expense Waiver	5 (59,628)	(66,946)	–	(33,052)	–	(186,088)	(11,089)	–
<b>Total Expenses</b>	32,547	447,462	1,237,298	44,072	1,477,408	13,720,045	354,343	2,095,060
<b>Finance Costs</b>								
Interest Expense	–	–	339	1,541	–	61,654	3,713	–
Distribution Paid	1 146,711	107,157	–	–	59,642	–	–	3,580,434
	146,711	107,157	339	1,541	59,642	61,654	3,713	3,580,434
Withholding Tax	8,070	14	381,988	–	–	1,448,431	80,543	–
<b>Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations</b>	2,115,180	422,129	1,715,385	598,445	34,524,675	(52,109,612)	4,176,806	50,083,199

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

## Profit and Loss Accounts (Continued)

		US Large Cap Value	US Long Short Equity	US Multi Cap Opportunities	US Real Estate Securities	US Small Cap	US Small Cap Intrinsic Value	Company Total*
	Note	Six Months Ended 30 June 2024 US\$	Six Months Ended 30 June 2024 US\$	Six Months Ended 30 June 2024 US\$	Six Months Ended 30 June 2024 US\$	Six Months Ended 30 June 2024 US\$	Six Months Ended 30 June 2024 US\$	Six Months Ended 30 June 2024 US\$
<b>Income</b>								
Interest Income		842,895	627,268	45,936	156,589	371,023	479,064	577,040,616
Dividend Income		17,656,851	1,031,113	1,920,394	8,387,643	2,668,519	1,188,729	49,387,148
Miscellaneous Income		12,552	19,562	–	–	–	–	3,159,230
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		65,873,311	2,198,936	36,638,292	(27,963,771)	19,432,810	5,969,663	257,209,188
		84,385,609	3,876,879	38,604,622	(19,419,539)	22,472,352	7,637,456	886,796,182
<b>Expenses</b>								
Management Fee	5	4,071,871	1,217,514	2,224,111	3,099,492	3,129,728	1,330,694	96,377,003
Advisory Fee	5	–	–	–	–	–	–	4,530,690
Distribution Fee	5	77,606	15,164	178,970	478,434	110,231	3,303	3,821,100
Administration Fee	5	309,514	98,095	177,110	330,477	207,708	95,740	9,007,088
Commitment Fee	16	118,273	15,284	28,896	38,387	48,703	25,102	2,161,113
Custody Fee	5	12,665	5,767	5,784	5,723	5,737	5,761	1,317,822
Depository Fee	5	23,948	3,779	6,973	9,078	12,398	6,557	621,856
Professional Fee	7	123,552	43,214	77,588	87,950	83,806	43,415	3,446,509
Directors' Fee	6	1,648	1,640	1,681	1,634	1,614	1,624	85,500
Performance Fee	5	–	138,911	–	–	–	–	1,129,013
Transaction Costs	7	484,376	48,830	110,487	242,947	111,071	55,068	8,328,307
Audit Fee	7	5,423	5,278	5,664	6,044	5,509	4,997	295,688
VAT Rebate		(6,512)	(717)	(1,435)	(1,900)	(2,321)	(1,185)	(104,403)
Other Expenses	7	7,818	4,383	4,704	5,253	5,235	19,063	614,249
Expense Waiver	5	–	–	–	–	–	–	(1,451,429)
Advisory Fee Waiver	5	–	–	–	–	–	–	(9,406)
<b>Total Expenses</b>		<b>5,230,182</b>	<b>1,597,142</b>	<b>2,820,533</b>	<b>4,303,519</b>	<b>3,719,419</b>	<b>1,590,139</b>	<b>130,170,700</b>
<b>Finance Costs</b>								
Interest Expense		–	203	59	–	–	–	166,482
Distribution Paid	1	15,934,212	91,812	10,296	1,978,486	–	–	184,288,900
		15,934,212	92,015	10,355	1,978,486	–	–	184,455,382
Withholding Tax		4,882,865	292,328	555,158	1,941,504	714,386	294,415	14,763,568
Capital Gain Tax		–	–	–	–	–	–	722,183
<b>Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations</b>		<b>58,338,350</b>	<b>1,895,394</b>	<b>35,218,576</b>	<b>(27,643,048)</b>	<b>18,038,547</b>	<b>5,752,902</b>	<b>556,684,349</b>

Income and expenses arose solely from continuing operations, except for Absolute Return Multi Strategy, Global Diversified Income FMP – 2024 and Macro Opportunities FX which liquidated on 20 December 2021, 28 June 2024 and 8 February 2024, respectively. There are no recognised gains and losses in the financial period other than those dealt with in the Aggregate Profit and Loss Accounts.

\* The Aggregate Financial Statements have been adjusted to account for cross investments between Portfolios. Details for any cross investments between Portfolios are included in Note 8 of the Notes to the Unaudited Abridged Financial Statements.

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

## Profit and Loss Accounts (Continued)

	Note	5G Connectivity Six Months Ended 30 June 2023 US\$	Absolute Return Multi Strategy Six Months Ended 30 June 2023* US\$	China A- Share Equity Six Months Ended 30 June 2023 CNY	China Bond Six Months Ended 30 June 2023 CNY	China Equity Six Months Ended 30 June 2023 US\$	CLO Income Six Months Ended 30 June 2023 US\$	Commodities Six Months Ended 30 June 2023 US\$	Corporate Hybrid Bond Six Months Ended 30 June 2023 EUR
<b>Income</b>									
Interest Income		708,077	2,250	49	7,232,460	50,537	7,589,008	1,225,148	36,107,542
Dividend Income		2,394,114	13,148	214,795	–	4,181,209	217,245	–	–
Miscellaneous Income		–	1,832	–	–	–	–	–	–
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		209,834,008	(17,230)	(711,393)	31,770,361	(31,713,085)	5,010,161	(6,897,537)	4,697,512
		212,936,199	–	(496,549)	39,002,821	(27,481,339)	12,816,414	(5,672,389)	40,805,054
<b>Expenses</b>									
Management Fee	5	7,049,822	–	72,941	155,200	1,835,198	379,682	165,439	5,689,682
Distribution Fee	5	310,464	–	–	–	99	–	1,232	100,046
Administration Fee	5	271,063	–	80,572	239,700	87,421	43,932	31,756	384,653
Commitment Fee	16	95,433	–	1,044	17,387	19,662	8,985	6,895	123,931
Custody Fee	5	63,226	–	38,110	130,146	37,867	5,689	5,580	62,530
Depositary Fee	5	25,215	–	405	11,480	7,687	3,347	2,311	43,848
Professional Fee	7	91,925	–	143,791	204,648	52,360	25,345	17,720	83,514
Directors' Fee	6	2,400	–	15,245	14,814	2,447	2,258	2,328	2,050
Transaction Costs	7	1,254,317	–	62,617	131,408	243,310	26,170	13,032	43,832
Audit Fee	7	4,858	–	31,888	26,760	4,564	4,676	5,227	4,819
VAT Rebate		(2,234)	–	(40)	(2,085)	(742)	(404)	(302)	(8,051)
Other Expenses	7	22,147	–	16,205	112,507	10,582	1,005	1,535	4,597
Expense Waiver	5	–	–	(352,629)	(289,561)	–	–	–	–
<b>Total Expenses</b>		<b>9,188,636</b>	<b>–</b>	<b>110,149</b>	<b>752,404</b>	<b>2,300,455</b>	<b>500,685</b>	<b>252,753</b>	<b>6,535,451</b>
<b>Finance Costs</b>									
Interest Expense		641	–	–	8,303	–	–	–	136,188
Distribution Paid	1	–	–	15,082	137,148	3,216	5,413,500	–	8,023,661
		641	–	15,082	145,451	3,216	5,413,500	–	8,159,849
Withholding Tax		527,142	–	21,220	5,743	279,784	–	–	–
<b>Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations</b>		<b>203,219,780</b>	<b>–</b>	<b>(643,000)</b>	<b>38,099,223</b>	<b>(30,064,794)</b>	<b>6,902,229</b>	<b>(5,925,142)</b>	<b>26,109,754</b>

\* Absolute Return Multi Strategy liquidated on 20 December 2021.

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

## Profit and Loss Accounts (Continued)

		Emerging Market Debt - Hard Currency	Emerging Market Debt - Local Currency	Emerging Market Debt Blend	Emerging Market Debt Sustainable Investment Grade Blend	Emerging Markets Equity	Emerging Markets Select Equity	Euro Bond	Euro Bond Absolute Return
	Note	Six Months Ended 30 June 2023 US\$	Six Months Ended 30 June 2023 US\$	Six Months Ended 30 June 2023 US\$	Six Months Ended 30 June 2023 US\$	Six Months Ended 30 June 2023 US\$	Six Months Ended 30 June 2023 US\$	Six Months Ended 30 June 2023 EUR	Six Months Ended 30 June 2023 EUR
<b>Income</b>									
Interest Income		72,179,288	37,580,057	13,321,574	1,304,157	118,430	56,878	143,081	668,520
Dividend Income		–	113,951	75,335	–	1,786,378	1,046,958	–	–
Miscellaneous Income		–	832,193	185,553	3,693	131	4,061	1,183	2,891
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		61,016,046	73,227,074	18,916,573	(607,068)	8,032,589	2,337,756	185,227	(113,093)
		133,195,334	111,753,275	32,499,035	700,782	9,937,528	3,445,653	329,491	558,318
<b>Expenses</b>									
Management Fee	5	9,383,425	4,423,000	1,606,572	145,046	779,682	406,099	16,560	25,668
Distribution Fee	5	128,406	116,918	13,881	–	23,323	–	–	–
Administration Fee	5	636,474	400,452	204,271	47,499	111,957	31,626	21,425	33,684
Commitment Fee	16	173,309	90,481	33,745	3,868	12,855	6,234	639	3,174
Custody Fee	5	88,161	434,480	83,125	6,088	62,548	26,629	5,580	5,524
Depository Fee	5	62,342	31,594	11,760	1,460	3,933	2,390	237	1,190
Professional Fee	7	131,406	117,539	62,035	18,551	67,467	31,002	14,656	16,862
Directors' Fee	6	2,432	2,384	2,334	2,424	2,421	2,427	2,252	2,253
Transaction Costs	7	167,037	314,790	157,104	34,816	538,001	162,200	8,431	17,553
Audit Fee	7	4,488	4,740	5,243	5,085	4,256	4,774	3,925	3,960
VAT Rebate		(11,092)	(5,982)	(2,112)	(217)	(695)	(419)	(43)	(216)
Other Expenses	7	5,039	16,189	15,483	2,821	2,822	2,758	2,825	2,841
Expense Waiver	5	–	(52,448)	(4,691)	(57,102)	(123,252)	–	(48,444)	(32,670)
<b>Total Expenses</b>		10,771,427	5,894,137	2,188,750	210,339	1,485,318	675,720	28,043	79,823
<b>Finance Costs</b>									
Interest Expense		767	35,706	8,636	78	539	–	8	1,176
Distribution Paid	1	17,257,280	10,217,619	2,192,115	–	211,792	–	96,302	76
		17,258,047	10,253,325	2,200,751	78	212,331	–	96,310	1,252
Withholding Tax		–	356,428	12,508	11,976	195,699	132,528	–	–
Capital Gain Tax		–	673,345	96,371	13,795	180,671	87,263	–	–
<b>Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations</b>		105,165,860	94,576,040	28,000,655	464,594	7,863,509	2,550,142	205,138	477,243

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

## Profit and Loss Accounts (Continued)

	Note	European High Yield Bond Six Months Ended 30 June 2023 EUR	European Sustainable Equity Six Months Ended 30 June 2023 EUR	Event Driven Six Months Ended 30 June 2023 US\$	Global Bond Six Months Ended 30 June 2023 US\$	Global Diversified Income FMP – 2024 Six Months Ended 30 June 2023 US\$	Global Equity Megatrends Six Months Ended 30 June 2023 US\$	Global Flexible Credit Income Six Months Ended 30 June 2023 US\$	Global High Yield SDG Engagement Six Months Ended 30 June 2023 US\$
<b>Income</b>									
Interest Income		1,351,236	29,487	213,608	2,511,947	3,484,238	23,886	10,847,451	13,724,612
Dividend Income		–	2,089,868	–	–	–	573,655	12,914	–
Miscellaneous Income		–	–	–	4,311	–	6,970	97	3,578
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		397,944	21,509,454	3,595,406	(45,955)	1,094,703	12,702,921	16,539,736	2,309,957
		1,749,180	23,628,809	3,809,014	2,470,303	4,578,941	13,307,432	27,400,198	16,038,147
<b>Expenses</b>									
Management Fee	5	32,889	277,005	147,300	3,716	451,201	613,815	776,349	835,729
Distribution Fee	5	1,935	147	–	2,665	–	122,385	24,275	3,629
Administration Fee	5	45,120	47,016	22,237	74,733	48,916	57,629	99,038	138,787
Commitment Fee	16	3,140	11,163	1,749	9,703	11,044	6,033	24,861	28,103
Custody Fee	5	5,331	9,287	4,542	5,477	5,951	5,703	7,922	6,087
Depository Fee	5	1,333	4,402	706	3,495	3,981	2,267	8,681	11,806
Professional Fee	7	27,529	23,829	27,304	29,865	30,609	18,538	36,591	37,498
Directors' Fee	6	2,035	2,112	1,923	2,429	2,246	2,439	2,317	2,252
Performance Fee	5	–	–	211,938	–	–	–	–	–
Transaction Costs	7	9,902	49,203	4,831	32,322	3,038	20,639	37,159	65,522
Audit Fee	7	4,318	4,036	5,098	4,415	4,713	4,529	4,958	4,576
VAT Rebate		(212)	(547)	(211)	(614)	(382)	(230)	(849)	(1,577)
Other Expenses	7	2,642	2,474	2,672	2,385	2,894	13,107	3,365	3,593
Expense Waiver	5	(44,351)	–	(22,212)	(9,385)	–	–	–	(32,415)
Advisory Fee Waiver	5	–	–	–	–	–	–	(701)	–
<b>Total Expenses</b>		91,611	430,127	407,877	161,206	564,211	866,854	1,023,966	1,103,590
<b>Finance Costs</b>									
Interest Expense		2	–	127	20	–	26	–	6
Distribution Paid	1	11,380	1,048,292	–	1,109	1,932,504	–	9,063	148,757
		11,382	1,048,292	127	1,129	1,932,504	26	9,063	148,763
Withholding Tax		1,915	369,229	4,281	19,816	1,695	87,327	26,804	–
<b>Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations</b>		1,644,272	21,781,161	3,396,729	2,288,152	2,080,531	12,353,225	26,340,365	14,785,794

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

## Profit and Loss Accounts (Continued)

	Note	Global High Yield Sustainable Action Six Months Ended 30 June 2023* US\$	Global Investment Grade Credit Six Months Ended 30 June 2023 US\$	Global Opportunistic Bond Six Months Ended 30 June 2023 US\$	Global Real Estate Securities Six Months Ended 30 June 2023 US\$	Global Sustainable Equity Six Months Ended 30 June 2023 US\$	Global Sustainable Value Six Months Ended 30 June 2023 US\$	High Yield Bond Six Months Ended 30 June 2023 US\$	InnovAsia 5G Six Months Ended 30 June 2023 US\$
<b>Income</b>									
Interest Income		380,455	1,693,072	1,452,317	27,424	30,199	7,013	75,652,442	14,435
Dividend Income		–	–	4,090	723,396	833,357	857,017	697,828	79,819
Miscellaneous Income		47	–	29,537	–	–	3,964	323,809	–
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		302,666	1,077,872	495,428	(47,627)	19,966,585	3,309,467	20,518,228	3,399,353
		683,168	2,770,944	1,981,372	703,193	20,830,141	4,177,461	97,192,307	3,493,607
<b>Expenses</b>									
Management Fee	5	36,223	23,614	55,110	124,243	188,507	58,102	9,987,791	84,920
Distribution Fee	5	–	–	–	9,543	1,764	2,067	908,028	165
Administration Fee	5	70,047	39,390	69,879	33,056	48,564	29,364	772,201	26,255
Commitment Fee	16	1,194	7,105	4,742	2,338	8,550	2,714	155,346	1,013
Custody Fee	5	6,000	5,942	5,697	5,951	5,951	5,785	15,995	5,808
Depository Fee	5	462	2,154	1,669	906	3,548	1,204	56,815	218
Professional Fee	7	38,938	16,547	23,495	28,288	28,885	31,643	181,785	40,955
Directors' Fee	6	2,387	2,102	2,253	2,236	2,238	2,298	2,338	2,007
Transaction Costs	7	2,818	2,063	32,610	49,744	18,200	73,660	136,448	73,810
Audit Fee	7	10,617	5,716	4,904	4,726	4,710	4,522	6,465	5,734
VAT Rebate		(44)	(249)	(338)	(170)	(338)	(219)	(6,839)	(42)
Other Expenses	7	5,121	1,030	3,600	2,971	1,158	2,722	5,803	2,220
Expense Waiver	5	(122,957)	(20,390)	(65,637)	(44,740)	–	(45,185)	–	(101,872)
Advisory Fee Waiver	5	–	–	(222)	–	–	–	(37,869)	–
<b>Total Expenses</b>		50,806	85,024	137,762	219,092	311,737	168,677	12,184,307	141,191
<b>Finance Costs</b>									
Interest Expense		25	101	68	–	649	211	–	–
Distribution Paid	1	289,047	–	143,211	140,153	–	–	43,826,657	–
		289,072	101	143,279	140,153	649	211	43,826,657	–
Withholding Tax		–	–	1,939	137,925	227,315	172,475	254,577	9,673
<b>Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations</b>		343,290	2,685,819	1,698,392	206,023	20,290,440	3,836,098	40,926,766	3,342,743

\* Global High Yield Sustainable Action liquidated on 16 June 2023.

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

## Profit and Loss Accounts (Continued)

	Note	Japan Equity Engagement Six Months Ended 30 June 2023 JPY	Macro Opportunities FX Six Months Ended 30 June 2023 EUR	Multi-Asset Income Six Months Ended 30 June 2023 US\$	Next Generation Mobility Six Months Ended 30 June 2023 US\$	Next Generation Space Economy Six Months Ended 30 June 2023 US\$	Responsible Asian Debt - Hard Currency Six Months Ended 30 June 2023 US\$	Short Duration Emerging Market Debt Six Months Ended 30 June 2023 US\$	Short Duration High Yield SDG Engagement Six Months Ended 30 June 2023 US\$
<b>Income</b>									
Interest Income		–	100,878	143,181	238,086	9,480	926,410	103,141,171	19,740,389
Dividend Income		225,363,637	–	76,971	878,990	67,976	–	–	46,575
Miscellaneous Income		–	–	185	–	–	1,046	–	47,823
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		4,242,762,887	(1,146,642)	122,546	33,472,595	1,727,044	148,134	14,940,138	(7,515,909)
		4,468,126,524	(1,045,764)	342,883	34,589,671	1,804,500	1,075,590	118,081,309	12,318,878
<b>Expenses</b>									
Management Fee	5	35,481,710	75,149	65,813	1,107,812	45,208	14,782	13,525,302	2,055,746
Distribution Fee	5	–	–	15,904	182,960	6,835	2,132	362,688	56,819
Administration Fee	5	5,850,914	30,852	85,816	68,262	12,251	32,249	1,016,745	190,804
Commitment Fee	16	1,465,972	2,167	746	10,909	693	2,154	342,360	41,696
Custody Fee	5	1,231,491	5,744	6,569	5,304	5,730	5,973	187,271	6,112
Depository Fee	5	537,464	792	368	4,029	134	1,038	124,180	15,909
Professional Fee	7	2,805,402	20,107	55,886	32,611	24,602	22,773	214,731	73,295
Directors' Fee	6	310,557	2,080	2,450	2,433	2,341	2,208	2,405	2,421
Transaction Costs	7	14,704,177	22,954	48,717	27,620	11,703	5,416	76,146	37,392
Audit Fee	7	549,772	4,353	11,145	5,071	6,812	4,856	5,402	5,304
VAT Rebate		(67,540)	(90)	(47)	(655)	(32)	(211)	(22,608)	(2,733)
Other Expenses	7	383,450	3,135	9,532	5,399	740	2,719	7,959	3,777
Expense Waiver	5	–	(58,267)	(206,453)	–	(52,532)	(44,375)	–	–
Advisory Fee Waiver	5	–	–	–	–	–	–	–	(2,527)
<b>Total Expenses</b>		63,253,369	108,976	96,446	1,451,755	64,485	51,714	15,842,581	2,484,015
<b>Finance Costs</b>									
Interest Expense		–	195	1,058	–	–	49	22,571	–
Distribution Paid	1	111,381,658	5	4,025	–	–	375,286	27,272,467	2,729,818
		111,381,658	200	5,083	–	–	375,335	27,295,038	2,729,818
Withholding Tax		33,921,407	–	7,319	154,852	7,945	24	–	6,018
Capital Gain Tax		–	–	709	–	–	–	–	–
<b>Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations</b>		4,259,570,090	(1,154,940)	233,326	32,983,064	1,732,070	648,517	74,943,690	7,099,027

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



## Profit and Loss Accounts (Continued)

	Note	Strategic Income Six Months Ended 30 June 2023 US\$	Sustainable Asia High Yield Six Months Ended 30 June 2023 US\$	Sustainable Emerging Market Corporate Debt Six Months Ended 30 June 2023 US\$	Sustainable Emerging Market Debt - Hard Currency Six Months Ended 30 June 2023 US\$	Tactical Macro Six Months Ended 30 June 2023* US\$	Ultra Short Term Euro Bond Six Months Ended 30 June 2023 EUR	Uncorrelated Strategies Six Months Ended 30 June 2023 US\$	Uncorrelated Trading Six Months Ended 30 June 2023** US\$
<b>Income</b>									
Interest Income		31,064,030	917,330	2,537,550	5,877,340	1,333	9,761,262	20,162,574	3,568,239
Dividend Income		28,176	–	–	–	–	–	–	–
Miscellaneous Income		119,770	–	–	–	–	43,432	–	8,248
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		(4,695,469)	(433,446)	1,262,661	5,520,039	–	5,647,618	(103,720,069)	(12,686,374)
		26,516,507	483,884	3,800,211	11,397,379	1,333	15,452,312	(83,557,495)	(9,109,887)
<b>Expenses</b>									
Management Fee	5	4,750,284	4,463	346,500	448,124	–	628,851	19,704,011	2,845,723
Distribution Fee	5	487,344	–	14,761	–	–	936	84,068	–
Administration Fee	5	462,404	26,622	65,509	59,198	–	202,483	1,428,365	347,786
Commitment Fee	16	95,410	2,399	6,181	16,222	–	52,962	201,105	54,101
Custody Fee	5	18,410	5,716	5,933	5,692	–	33,409	160,166	62,274
Depository Fee	5	35,510	756	2,393	5,754	–	20,854	139,287	45,183
Professional Fee	7	82,872	40,403	50,173	21,729	–	41,597	313,720	68,646
Directors' Fee	6	2,385	2,403	2,421	2,318	–	2,078	2,318	2,397
Transaction Costs	7	155,360	8,302	21,211	24,446	–	44,854	9,693,000	1,040,743
Audit Fee	7	10,373	4,288	4,974	5,141	–	4,414	4,530	9,096
VAT Rebate		(6,275)	(83)	(440)	(1,050)	–	(3,714)	(8,044)	(1,707)
Other Expenses	7	4,601	2,311	2,427	1,762	–	3,386	2,638,950	287,209
Expense Waiver	5	–	(69,080)	(76,526)	(6,420)	–	–	–	(155,312)
Advisory Fee Waiver	5	(1,529)	–	–	–	–	–	–	–
<b>Total Expenses</b>		6,097,149	28,500	445,517	582,916	–	1,032,110	34,361,476	4,606,139
<b>Finance Costs</b>									
Interest Expense		2,516	–	1,353	92	–	–	77,487	83,462
Distribution Paid	1	8,040,452	187,353	98,923	–	–	14,618	–	–
		8,042,968	187,353	100,276	92	–	14,618	77,487	83,462
Withholding Tax		236,777	1,827	196	121,222	–	–	5,314,284	366,026
Capital Gain Tax		9,919	–	–	–	–	–	–	–
<b>Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations</b>		12,129,694	266,204	3,254,222	10,693,149	1,333	14,405,584	(123,310,742)	(14,165,514)

\* Tactical Macro launched on 30 June 2023.

\*\* Uncorrelated Trading liquidated on 24 May 2023.

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

## Profit and Loss Accounts (Continued)

	Note	US Equity Six Months Ended 30 June 2023 US\$	US Equity Index PutWrite Six Months Ended 30 June 2023 US\$	US Large Cap Value Six Months Ended 30 June 2023 US\$	US Long Short Equity Six Months Ended 30 June 2023 US\$	US Multi Cap Opportunities Six Months Ended 30 June 2023 US\$	US Real Estate Securities Six Months Ended 30 June 2023 US\$	US Small Cap Six Months Ended 30 June 2023 US\$	US Small Cap Intrinsic Value Six Months Ended 30 June 2023 US\$
<b>Income</b>									
Interest Income		40,612	2,436,978	1,636,743	1,109,734	35,692	489,958	231,380	476,416
Dividend Income		157,055	–	23,918,038	1,084,012	2,480,438	11,307,531	2,871,389	795,985
Miscellaneous Income		–	–	–	–	–	–	61	–
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		4,777,206	79,192,712	(46,458,604)	15,671,790	48,684,450	7,974,525	69,246,916	18,972,106
		4,974,873	81,629,690	(20,903,823)	17,865,536	51,200,580	19,772,014	72,349,746	20,244,507
<b>Expenses</b>									
Management Fee	5	119,556	1,382,114	5,145,192	1,463,065	2,593,881	4,088,051	3,014,213	1,002,700
Distribution Fee	5	3,470	5,969	173,028	17,201	219,236	649,075	90,952	2,589
Administration Fee	5	21,642	168,013	375,561	87,727	179,950	414,454	197,305	71,148
Commitment Fee	16	2,120	41,531	134,969	18,558	28,976	41,751	43,798	15,076
Custody Fee	5	5,999	5,678	9,917	5,951	5,758	5,608	6,068	6,002
Depository Fee	5	863	15,880	45,424	5,554	10,638	15,180	15,617	6,012
Professional Fee	7	17,155	55,189	48,720	39,759	68,640	85,356	75,800	27,131
Directors' Fee	6	2,298	2,102	2,414	2,310	2,384	2,355	2,421	2,406
Transaction Costs	7	8,884	56,553	529,375	59,729	117,636	230,287	144,064	50,248
Audit Fee	7	3,984	4,726	4,572	4,910	4,911	4,934	4,571	4,720
VAT Rebate		(153)	(3,054)	(6,768)	(984)	(1,900)	(2,751)	(2,656)	(964)
Other Expenses	7	2,807	3,246	5,442	5,186	3,120	3,811	3,878	12,724
Expense Waiver	5	(24,406)	–	–	–	–	–	–	–
<b>Total Expenses</b>		164,219	1,737,947	6,467,846	1,708,966	3,233,230	5,538,111	3,596,031	1,199,792
<b>Finance Costs</b>									
Interest Expense		60	–	–	20	754	–	–	–
Distribution Paid	1	–	572,069	10,005,740	52,784	12,800	2,527,684	–	–
		60	572,069	10,005,740	52,804	13,554	2,527,684	–	–
Withholding Tax		45,361	–	6,326,595	303,537	709,742	2,844,622	806,856	208,701
<b>Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations</b>		4,765,233	79,319,674	(43,704,004)	15,800,229	47,244,054	8,861,597	67,946,859	18,836,014

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

## Profit and Loss Accounts (Continued)

	Note	Company Total* Six Months Ended 30 June 2023 US\$
<b>Income</b>		
Interest Income		492,034,830
Dividend Income		61,268,982
Miscellaneous Income		1,628,215
Net Gain/(Loss) on Financial Assets and Liabilities at Fair Value through Profit or Loss		613,804,874
		1,168,736,901
<b>Expenses</b>		
Management Fee	5	110,862,235
Distribution Fee	5	4,155,184
Administration Fee	5	9,623,762
Commitment Fee	16	2,043,091
Custody Fee	5	1,603,114
Depository Fee	5	823,786
Professional Fee	7	2,922,417
Directors' Fee	6	125,151
Performance Fee	5	211,938
Transaction Costs	7	16,158,911
Audit Fee	7	282,577
VAT Rebate		(114,120)
Other Expenses	7	3,185,550
Expense Waiver	5	(1,627,902)
Advisory Fee Waiver	5	(42,848)
<b>Total Expenses</b>		150,212,846
<b>Finance Costs</b>		
Interest Expense		386,788
Distribution Paid	1	144,436,302
<b>Total Finance Costs</b>		144,823,090
Withholding Tax		20,575,993
Capital Gain Tax		1,062,073
<b>Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations</b>		852,062,899

Income and expenses arose solely from continuing operations, except for Absolute Return Multi Strategy, Global High Yield Sustainable Action and Uncorrelated Trading which liquidated on 20 December 2021, 16 June 2023 and 24 May 2023, respectively. There are no recognised gains and losses in the financial period other than those dealt with in the Aggregate Profit and Loss Accounts.

\* The Aggregate Financial Statements have been adjusted to account for cross investments between Portfolios. Details for any cross investments between Portfolios are included in Note 8 of the Notes to the Unaudited Abridged Financial Statements.

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

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares

	5G Connectivity Six Months Ended 30 June 2024 US\$	Absolute Return Multi Strategy Six Months Ended 30 June 2024* US\$	China A-Share Equity Six Months Ended 30 June 2024 CNY	China Bond Six Months Ended 30 June 2024 CNY	China Equity Six Months Ended 30 June 2024 US\$	Climate Innovation Six Months Ended 30 June 2024 US\$	CLO Income Six Months Ended 30 June 2024 US\$	Commodities Six Months Ended 30 June 2024 US\$
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period</b>	1,043,526,943	–	14,213,832	458,846,108	178,226,287	2,922,555	185,646,305	153,646,559
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	274,986,378	–	233,245	14,143,694	8,155,835	261,038	17,613,863	8,705,603
Subscriptions	198,299,422	–	–	1,382,999	435,983	–	268,229,125	40,753,463
Redemptions	(342,080,251)	–	–	(284,471,196)	(46,380,825)	–	(29,624,382)	(37,679,035)
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at end of period</b>	1,174,732,492	–	14,447,077	189,901,605	140,437,280	3,183,593	441,864,911	165,426,590

	Corporate Hybrid Bond Six Months Ended 30 June 2024 EUR	Developed Market FMP – 2027 Six Months Ended 30 June 2024 US\$	Emerging Market Debt - Hard Currency Six Months Ended 30 June 2024 US\$	Emerging Market Debt - Local Currency Six Months Ended 30 June 2024 US\$	Emerging Market Debt Blend Six Months Ended 30 June 2024 US\$	Emerging Market Debt Sustainable Investment Grade Blend Six Months Ended 30 June 2024 US\$	Emerging Markets Equity Six Months Ended 30 June 2024 US\$	Euro Bond Six Months Ended 30 June 2024 EUR
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period</b>	1,869,816,463	137,457,819	2,649,818,655	1,285,867,647	526,787,807	65,067,549	90,687,501	10,573,094
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	73,121,934	1,282,825	73,129,668	(64,860,770)	(12,909,074)	(2,527,831)	14,457,150	(41,593)
Subscriptions	437,846,514	–	506,009,446	83,280,628	32,630,803	3,234,291	32,563,968	3,582,148
Redemptions	(326,186,662)	(2,004,889)	(589,798,337)	(175,193,553)	(47,795,627)	(2,317,413)	(23,786,066)	(43,053)
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at end of period</b>	2,054,598,249	136,735,755	2,639,159,432	1,129,093,952	498,713,909	63,456,596	113,922,553	14,070,596

\* Absolute Return Multi Strategy liquidated on 20 December 2021.

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares (Continued)

	Euro Bond Absolute Return Six Months Ended 30 June 2024 EUR	European High Yield Bond Six Months Ended 30 June 2024 EUR	European Sustainable Equity Six Months Ended 30 June 2024 EUR	Event Driven Six Months Ended 30 June 2024 US\$	Global Bond Six Months Ended 30 June 2024 US\$	Global Diversified Income FMP – 2024 Six Months Ended 30 June 2024* US\$	Global Equity Megatrends Six Months Ended 30 June 2024 US\$	Global Flexible Credit Income Six Months Ended 30 June 2024 US\$
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period</b>	34,026,827	408,416,317	172,097,551	126,412,148	108,742,800	156,199,653	144,482,856	390,612,981
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	2,440,029	17,720,122	8,229,276	3,706,366	(3,024,357)	1,838,691	23,680,265	12,045,130
Subscriptions	16,800,900	115,804,496	1,605,657	61,583,267	9,683,466	14,729	95,110,288	29,489,704
Redemptions	–	(27,172,976)	(30,495,056)	(53,010,383)	(3,928,923)	(158,053,073)	(24,868,826)	(19,259,760)
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at end of period</b>	53,267,756	514,767,959	151,437,428	138,691,398	111,472,986	–	238,404,583	412,888,055

  

	Global High Yield SDG Engagement Six Months Ended 30 June 2024 US\$	Global Investment Grade Credit Six Months Ended 30 June 2024 US\$	Global Opportunistic Bond Six Months Ended 30 June 2024 US\$	Global Real Estate Securities Six Months Ended 30 June 2024 US\$	Global Sustainable Equity Six Months Ended 30 June 2024 US\$	Global Sustainable Value Six Months Ended 30 June 2024 US\$	High Yield Bond Six Months Ended 30 June 2024 US\$	InnovAsia 5G Six Months Ended 30 June 2024 US\$
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period</b>	558,163,905	86,777,825	65,409,763	20,460,013	154,573,295	55,465,894	2,251,810,719	23,770,120
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	8,043,920	974,012	(188,368)	(1,350,035)	10,033,997	4,163,760	(3,699,244)	1,796,826
Subscriptions	124,729,356	–	2,316,077	3,249,507	9,586,847	25,766,780	187,531,751	614,925
Redemptions	(57,058,565)	–	(832,995)	(2,403,043)	(15,184,012)	(7,459,553)	(263,914,226)	(4,538,450)
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at end of period</b>	633,878,616	87,751,837	66,704,477	19,956,442	159,010,127	77,936,881	2,171,729,000	21,643,421

\* Global Diversified Income FMP – 2024 liquidated on 28 June 2024.

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares (Continued)

	Japan Equity Engagement Six Months Ended 30 June 2024 JPY	Macro Opportunities FX Six Months Ended 30 June 2024* EUR	Next Generation Mobility Six Months Ended 30 June 2024 US\$	Next Generation Space Economy Six Months Ended 30 June 2024 US\$	Responsible Asian Debt - Hard Currency Six Months Ended 30 June 2024 US\$	Short Duration Emerging Market Debt Six Months Ended 30 June 2024 US\$	Short Duration High Yield SDG Engagement Six Months Ended 30 June 2024 US\$	Strategic Income Six Months Ended 30 June 2024 US\$
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period</b>	16,177,528,715	2,881,806	164,356,065	19,743,930	63,941,864	3,954,769,567	744,434,447	2,019,603,581
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	1,866,825,387	10,036	12,197,485	1,999,869	1,636,132	(25,835,038)	(13,607,769)	(53,057,099)
Subscriptions	1,287,669,706	40,978	10,963,460	11,209,035	3,093	536,011,003	104,089,866	1,524,790,998
Redemptions	(1,190,819,894)	(2,932,820)	(38,684,306)	(946,154)	(548,870)	(693,821,955)	(138,076,548)	(496,321,560)
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at end of period</b>	18,141,203,914	–	148,832,704	32,006,680	65,032,219	3,771,123,577	696,839,996	2,995,015,920

	Sustainable Asia High Yield Six Months Ended 30 June 2024 US\$	Sustainable Emerging Market Corporate Debt Six Months Ended 30 June 2024 US\$	Sustainable Emerging Market Debt - Hard Currency Six Months Ended 30 June 2024 US\$	Tactical Macro Six Months Ended 30 June 2024 US\$	Ultra Short Term Euro Bond Six Months Ended 30 June 2024 EUR	Uncorrelated Strategies Six Months Ended 30 June 2024 US\$	US Equity Six Months Ended 30 June 2024 US\$	US Equity Index PutWrite Six Months Ended 30 June 2024 US\$
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period</b>	28,564,951	97,789,137	445,892,270	27,162,308	992,872,298	1,626,701,421	49,202,149	729,098,000
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	2,115,180	422,129	1,715,385	598,445	34,524,675	(52,109,612)	4,176,806	50,083,199
Subscriptions	6,626	25,859,645	134,082,284	5,886,049	373,340,980	137,058,418	48,003,923	176,125,821
Redemptions	(481,535)	(6,321,872)	(5,070,757)	(238,523)	(201,239,954)	(818,939,841)	(27,598,655)	(244,233,444)
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at end of period</b>	30,205,222	117,749,039	576,619,182	33,408,279	1,199,497,999	892,710,386	73,784,223	711,073,576

\* Macro Opportunities FX liquidated on 8 February 2024.

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares (Continued)

	US Large Cap Value Six Months Ended 30 June 2024 US\$	US Long Short Equity Six Months Ended 30 June 2024 US\$	US Multi Cap Opportunities Six Months Ended 30 June 2024 US\$	US Real Estate Securities Six Months Ended 30 June 2024 US\$	US Small Cap Six Months Ended 30 June 2024 US\$	US Small Cap Intrinsic Value Six Months Ended 30 June 2024 US\$	Company Total* Six Months Ended 30 June 2024 US\$
Note							
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period</b>	1,939,190,378	195,470,291	400,492,035	533,109,985	633,851,769	321,568,617	28,324,332,756
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	58,338,350	1,895,394	35,218,576	(27,643,048)	18,038,547	5,752,902	556,684,349
Currency exchange movement	12	-	-	-	-	-	(136,473,532)
Subscriptions	159,921,481	29,843,321	53,828,614	34,147,012	156,674,133	36,382,381	5,921,077,223
Redemptions	(1,169,361,960)	(30,271,106)	(146,863,733)	(115,055,845)	(203,967,955)	(29,740,793)	(6,663,895,640)
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at end of period</b>	988,088,249	196,937,900	342,675,492	424,558,104	604,596,494	333,963,107	28,001,725,156

\* The Aggregate Financial Statements have been adjusted to account for cross investments between Portfolios. Details for any cross investments between Portfolios are included in Note 8 of the Notes to the Unaudited Abridged Financial Statements.

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares (Continued)

	5G Connectivity Six Months Ended 30 June 2023 US\$	Absolute Return Multi Strategy Six Months Ended 30 June 2023* US\$	China A-Share Equity Six Months Ended 30 June 2023 CNY	China Bond Six Months Ended 30 June 2023 CNY	China Equity Six Months Ended 30 June 2023 US\$	CLO Income Six Months Ended 30 June 2023 US\$	Commodities Six Months Ended 30 June 2023 US\$	Corporate Hybrid Bond Six Months Ended 30 June 2023 EUR
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period</b>	993,010,193	–	16,241,758	453,043,579	317,413,676	138,037,464	85,997,429	1,782,154,808
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	203,219,780	–	(643,000)	38,099,223	(30,064,794)	6,902,229	(5,925,142)	26,109,754
Subscriptions	51,386,945	–	–	598,358	26,675	15,732,390	33,061,808	256,495,170
Redemptions	(196,387,817)	–	–	(23,829,851)	(12,379,775)	(15,930,050)	(5,238,465)	(344,369,994)
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at end of period</b>	1,051,229,101	–	15,598,758	467,911,309	274,995,782	144,742,033	107,895,630	1,720,389,738

	Emerging Market Debt - Hard Currency Six Months Ended 30 June 2023 US\$	Emerging Market Debt - Local Currency Six Months Ended 30 June 2023 US\$	Emerging Market Debt Blend Six Months Ended 30 June 2023 US\$	Emerging Market Debt Sustainable Investment Grade Blend Six Months Ended 30 June 2023 US\$	Emerging Markets Equity Six Months Ended 30 June 2023 US\$	Emerging Markets Select Equity Six Months Ended 30 June 2023 US\$	Euro Bond Six Months Ended 30 June 2023 EUR	Euro Bond Absolute Return Six Months Ended 30 June 2023 EUR
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period</b>	2,491,704,928	1,386,264,443	470,181,480	54,274,381	191,807,755	93,762,122	9,294,742	48,527,876
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	105,165,860	94,576,040	28,000,655	464,594	7,863,509	2,550,142	205,138	477,243
Subscriptions	454,361,872	108,440,639	48,821,292	8,312,942	63,717,088	859,976	99,409	691,146
Redemptions	(559,230,440)	(324,700,553)	(54,892,425)	(712,984)	(144,187,946)	(403,822)	–	(1,522,019)
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at end of period</b>	2,492,002,220	1,264,580,569	492,111,002	62,338,933	119,200,406	96,768,418	9,599,289	48,174,246

\* Absolute Return Multi Strategy liquidated on 20 December 2021.



## Statements of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares (Continued)

	European High Yield Bond Six Months Ended 30 June 2023 EUR	European Sustainable Equity Six Months Ended 30 June 2023 EUR	Event Driven Six Months Ended 30 June 2023 US\$	Global Bond Six Months Ended 30 June 2023 US\$	Global Diversified Income FMP – 2024 Six Months Ended 30 June 2023 US\$	Global Equity Megatrends Six Months Ended 30 June 2023 US\$	Global Flexible Credit Income Six Months Ended 30 June 2023 US\$	Global High Yield SDG Engagement Six Months Ended 30 June 2023 US\$
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period</b>	32,454,528	175,854,230	41,446,672	134,811,296	160,396,086	79,344,365	394,526,329	336,953,378
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	1,644,272	21,781,161	3,396,729	2,288,152	2,080,531	12,353,225	26,340,365	14,785,794
Subscriptions	48,375,701	17,658,480	53,340,583	7,790,898	18,845	24,472,539	16,246,439	236,711,240
Redemptions	(3,069,129)	(44,364,569)	(12,051,000)	(8,673,706)	(2,082,977)	(13,405,081)	(92,719,743)	(27,750,058)
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at end of period</b>	79,405,372	170,929,302	86,132,984	136,216,640	160,412,485	102,765,048	344,393,390	560,700,354

  

	Global High Yield Sustainable Action Six Months Ended 30 June 2023* US\$	Global Investment Grade Credit Six Months Ended 30 June 2023 US\$	Global Opportunistic Bond Six Months Ended 30 June 2023 US\$	Global Real Estate Securities Six Months Ended 30 June 2023 US\$	Global Sustainable Equity Six Months Ended 30 June 2023 US\$	Global Sustainable Value Six Months Ended 30 June 2023 US\$	High Yield Bond Six Months Ended 30 June 2023 US\$	InnovAsia 5G Six Months Ended 30 June 2023 US\$
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period</b>	15,047,068	85,908,642	76,105,443	39,022,420	131,578,199	48,024,441	2,298,751,712	14,748,993
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	343,290	2,685,819	1,698,392	206,023	20,290,440	3,836,098	40,926,766	3,342,743
Subscriptions	–	450,000	4,021,220	1,224,931	12,589,751	3,480,645	318,060,660	3,877,592
Redemptions	(15,390,358)	(7,534,000)	(14,068,067)	(7,069,882)	(14,209,163)	(9,244,626)	(437,508,730)	(962,573)
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at end of period</b>	–	81,510,461	67,756,988	33,383,492	150,249,227	46,096,558	2,220,230,408	21,006,755

\* Global High Yield Sustainable Action liquidated on 16 June 2023.

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares (Continued)

	Japan Equity Engagement Six Months Ended 30 June 2023 JPY	Macro Opportunities FX Six Months Ended 30 June 2023 EUR	Multi-Asset Income Six Months Ended 30 June 2023 US\$	Next Generation Mobility Six Months Ended 30 June 2023 US\$	Next Generation Space Economy Six Months Ended 30 June 2023 US\$	Responsible Asian Debt - Hard Currency Six Months Ended 30 June 2023 US\$	Short Duration Emerging Market Debt Six Months Ended 30 June 2023 US\$	Short Duration High Yield SDG Engagement Six Months Ended 30 June 2023 US\$
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period</b>	20,542,667,585	31,510,156	11,366,115	148,004,677	8,490,862	21,626,209	5,124,661,750	556,373,679
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	4,259,570,090	(1,154,940)	233,326	32,983,064	1,732,070	648,517	74,943,690	7,099,027
Subscriptions	805,743,700	6,050,887	24,302	11,355,250	3,616,134	50,123,098	518,710,028	354,687,947
Redemptions	(1,510,255,291)	(6,496,610)	(4,241,159)	(21,456,971)	(115,996)	(10,405,463)	(951,758,863)	(199,975,733)
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at end of period</b>	24,097,726,084	29,909,493	7,382,584	170,886,020	13,723,070	61,992,361	4,766,556,605	718,184,920

  

	Strategic Income Six Months Ended 30 June 2023 US\$	Sustainable Asia High Yield Six Months Ended 30 June 2023 US\$	Sustainable Emerging Market Corporate Debt Six Months Ended 30 June 2023 US\$	Sustainable Emerging Market Debt - Hard Currency Six Months Ended 30 June 2023 US\$	Tactical Macro Six Months Ended 30 June 2023* US\$	Ultra Short Term Euro Bond Six Months Ended 30 June 2023 EUR	Uncorrelated Strategies Six Months Ended 30 June 2023 US\$	Uncorrelated Trading Six Months Ended 30 June 2023** US\$
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period</b>	1,322,805,855	31,922,271	98,244,308	158,420,594	-	821,390,067	3,130,486,982	711,942,710
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	12,129,694	266,204	3,254,222	10,693,149	1,333	14,405,584	(123,310,742)	(14,165,514)
Subscriptions	455,304,514	5,943	2,682,037	209,126,718	17,020,000	244,744,474	617,909,134	11,358,695
Redemptions	(314,733,377)	(3,833,672)	(7,460,731)	(37,942,614)	-	(174,286,130)	(1,343,367,475)	(709,135,891)
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at end of period</b>	1,475,506,686	28,360,746	96,719,836	340,297,847	17,021,333	906,253,995	2,281,717,899	-

\* Tactical Macro launched on 30 June 2023.

\*\* Uncorrelated Trading liquidated on 24 May 2023.

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares (Continued)

	US Equity Six Months Ended 30 June 2023 US\$	US Equity Index PutWrite Six Months Ended 30 June 2023 US\$	US Large Cap Value Six Months Ended 30 June 2023 US\$	US Long Short Equity Six Months Ended 30 June 2023 US\$	US Multi Cap Opportunities Six Months Ended 30 June 2023 US\$	US Real Estate Securities Six Months Ended 30 June 2023 US\$	US Small Cap Six Months Ended 30 June 2023 US\$	US Small Cap Intrinsic Value Six Months Ended 30 June 2023 US\$
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period</b>	31,464,829	680,456,738	1,767,954,359	221,529,901	441,315,950	648,025,795	592,378,667	194,041,040
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	4,765,233	79,319,674	(43,704,004)	15,800,229	47,244,054	8,861,597	67,946,859	18,836,014
Subscriptions	2,596,705	112,089,031	518,940,915	34,107,630	49,576,232	46,464,562	75,425,983	82,913,505
Redemptions	(591,459)	(191,870,566)	(376,752,357)	(49,012,904)	(124,605,667)	(144,200,203)	(106,966,673)	(15,243,759)
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at end of period</b>	<b>38,235,308</b>	<b>679,994,877</b>	<b>1,866,438,913</b>	<b>222,424,856</b>	<b>413,530,569</b>	<b>559,151,751</b>	<b>628,784,836</b>	<b>280,546,800</b>

	Company Total* Six Months Ended 30 June 2023 US\$
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period</b>	29,114,382,221
Profit/(Loss) Attributable to Holders of Redeemable Participating Shares from Operations	852,062,899
Currency exchange movement	12 51,504,327
Subscriptions	5,267,098,167
Redemptions	(7,222,654,626)
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at end of period</b>	<b>28,062,392,988</b>

\* The Aggregate Financial Statements have been adjusted to account for cross investments between Portfolios. Details for any cross investments between Portfolios are included in Note 8 of the Notes to the Unaudited Abridged Financial Statements.

## Statements of Significant Purchases and Sales (Unaudited)

In accordance with the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 as amended, a statement of changes in the composition of the Schedule of Investments during the reporting period is provided to ensure that Shareholders can identify changes in the investments held by the Portfolio. The following statements present the aggregate purchases and sales of transferable securities exceeding one percent of the total value of purchases or sales, respectively, for the period. At a minimum, the largest twenty purchases and twenty sales are presented, if available.

### 5G Connectivity – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
1,067,000	MediaTek Inc	39,520,749
973,400	Advantest Corp	35,397,867
469,960	Vertiv Holdings Co Class A	28,639,260
252,078	ARM Holdings Plc ADR	26,807,918
565,164	DraftKings Inc Class A	24,169,818
1,473,600	SUMCO Corp	23,501,768
197,857	Amphenol Corp Class A	23,276,805
5,602,000	Hon Hai Precision Industry Co Ltd	22,893,820
999,400	Murata Manufacturing Co Ltd	20,756,750
328,998	Western Digital Corp	20,624,487
94,763	Snowflake Inc Class A	19,118,062
168,281	DoorDash Inc Class A	18,199,160
318,000	Global Unichip Corp	17,693,041
109,536	Take-Two Interactive Software Inc	17,367,920
523,937	Flex Ltd	17,244,910
295,067	Nutanix Inc Class A	16,713,990
6,594,400	Xiaomi Corp Class B	16,473,967
121,687	Dell Technologies Inc Class C	15,615,217
79,683	International Business Machines Corp	15,209,311
147,047	Micron Technology Inc	14,457,663
825,500	Renesas Electronics Corp	14,002,229
109,528	Datadog Inc Class A	13,839,917
21,645	Netflix Inc	13,422,786
663,000	Asia Vital Components Co Ltd	12,759,208
49,500	Tokyo Electron Ltd	12,553,062
156,967	CVS Health Corp	11,971,084
74,296	QUALCOMM Inc	11,694,751
255,140	Celestica Inc	11,478,914
27,915	Intuitive Surgical Inc	11,088,793
191,410	Rambus Inc	10,896,149
184,187	Astera Labs Inc	10,489,317
171,000	Wiwynn Corp	10,414,243

## 5G Connectivity – Statement of Significant Purchases and Sales (continued)

Aggregate purchases greater than one percent of the total value of purchases (continued):

Units	Security Description	Cost US\$
206,064	Ciena Corp	10,399,024
425,000	Taiwan Semiconductor Manufacturing Co Ltd	8,842,925
26,889	Arista Networks Inc	8,161,996
56,708	PDD Holdings Inc ADR	7,853,481
28,548	Salesforce Inc	7,477,304

## 5G Connectivity – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
399,000	Alchip Technologies Ltd	48,488,444
99,153	Super Micro Computer Inc	48,100,064
81,366	NVIDIA Corp	39,755,312
270,185	Oracle Corp	32,109,222
1,473,600	SUMCO Corp	23,296,912
441,600	TDK Corp	23,221,171
137,655	Advanced Micro Devices Inc	23,096,733
615,300	Juniper Networks Inc	22,960,150
105,999	Atlassian Corp Class A	22,195,594
80,258	Arista Networks Inc	21,831,247
46,700	Keyence Corp	20,601,854
24,581	ServiceNow Inc	18,820,459
28,305	HubSpot Inc	17,759,049
131,462	Dexcom Inc	17,156,936
94,763	Snowflake Inc Class A	16,350,898
174,559	Vertiv Holdings Co Class A	15,961,241
252,837	Nutanix Inc Class A	15,796,433
387,433	Pure Storage Inc Class A	15,451,632
960,000	Novatek Microelectronics Corp	15,394,595
318,000	Global Unichip Corp	13,872,412
100,137	ARM Holdings Plc ADR	13,697,659
15,521	Lam Research Corp	13,447,957
159,500	Sony Group Corp	13,327,389
171,000	Wiwynn Corp	13,319,121
37,600	Disco Corp	12,148,419
153,535	ON Semiconductor Corp	11,913,824
68,605	T-Mobile US Inc	11,339,879
65,064	BE Semiconductor Industries NV	10,929,252
7,752	Broadcom Inc	10,830,285
191,410	Rambus Inc	10,798,790
25,298	Meta Platforms Inc Class A	10,521,042
50,257	Applied Materials Inc	10,515,145
36,538	Crowdstrike Holdings Inc Class A	10,501,861
24,306	Microsoft Corp	9,956,256
15,887	ASM International NV	9,894,902
206,064	Ciena Corp	9,836,417
30,943	Palo Alto Networks Inc	9,600,592
50,840	Apple Inc	8,800,662
156,967	CVS Health Corp	8,732,111
97,346	Astera Labs Inc	8,323,688

## China A-Share Equity – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost CNY
17,600	Foxconn Industrial Internet Co Ltd Class A	400,581
8,900	China Merchants Bank Co Ltd Class A	298,179
13,700	HUAYU Automotive Systems Co Ltd Class A	236,910
24,000	Yangzijiang Shipbuilding Holdings Ltd	229,630
30,000	CMOC Group Ltd Class A	228,280
2,300	Will Semiconductor Co Ltd Shanghai Class A	227,161
9,100	China Yangtze Power Co Ltd Class A	224,389
11,900	Shanghai Huafon Aluminium Corp Class A	206,584
5,800	Ningbo Sanxing Medical Electric Co Ltd Class A	194,925
3,000	Yankershop Food Co Ltd Class A	194,798
5,000	Keymed Biosciences Inc	193,533
12,139	Zhuhai CosMX Battery Co Ltd Class A	190,913
12,422	GemPharmatech Co Ltd Class A	188,425
1,059	Piotech Inc Class A	178,950
14,300	Inner Mongolia ERDOS Resources Co Ltd Class A	178,038
7,900	Zhejiang Sanhua Intelligent Controls Co Ltd Class A	176,343
10,100	Sinotruk Jinan Truck Co Ltd Class A	176,206
11,200	Guangdong Xinbao Electrical Appliances Holdings Co Ltd Class A	174,778
12,900	COSCO Shipping Energy Transportation Co Ltd Class A	173,345
4,800	Beijing New Building Materials Plc Class A	160,485
2,900	Shenzhen Inovance Technology Co Ltd Class A	158,509
4,000	Shandong Himile Mechanical Science & Technology Co Ltd Class A	153,478
1,000	Wuliangye Yibin Co Ltd Class A	148,870
6,700	Tongwei Co Ltd Class A	148,335
3,500	Innovent Biologics Inc	148,182
6,000	Shenzhen Sunlord Electronics Co Ltd Class A	147,125
5,300	Shanghai Huace Navigation Technology Ltd Class A	143,939
1,900	Shenzhen Longsys Electronics Co Ltd Class A	142,004
5,000	Victory Giant Technology Huizhou Co Ltd Class A	141,789
3,100	Beijing Tongrentang Co Ltd Class A	139,458
3,200	Hainan Jinpan Smart Technology Co Ltd Class A	138,697
6,000	HUTCHMED China Ltd	137,404
14,200	Tianma Microelectronics Co Ltd Class A	127,342
4,700	Hangcha Group Co Ltd Class A	126,413
833	Anji Microelectronics Technology Shanghai Co Ltd Class A	124,966
2,400	Sieyuan Electric Co Ltd Class A	124,710
2,822	Dizal Jiangsu Pharmaceutical Co Ltd Class A	124,692
4,600	Luxshare Precision Industry Co Ltd Class A	123,897
4,800	Hangzhou First Applied Material Co Ltd Class A	123,517
10,200	Zhejiang Xianju Pharmaceutical Co Ltd Class A	121,731

## China A-Share Equity – Statement of Significant Purchases and Sales (continued)

Aggregate purchases greater than one percent of the total value of purchases (continued):

Units	Security Description	Cost CNY
2,800	Jiangsu Hengrui Pharmaceuticals Co Ltd Class A	116,645
1,100	Huizhou Desay SV Automotive Co Ltd Class A	110,963
1,000	Zhongji Innolight Co Ltd Class A	104,993
3,805	Suzhou Veichi Electric Co Ltd Class A	104,743
4,900	LONGi Green Energy Technology Co Ltd Class A	104,014
2,200	Ping An Insurance Group Co of China Ltd Class A	94,930
6,200	First Tractor Co Ltd Class A	94,914
26,000	Nexteer Automotive Group Ltd	87,815
1,400	Shenzhou International Group Holdings Ltd	86,898



## China A-Share Equity – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds CNY
5,100	Shenzhou International Group Holdings Ltd	344,385
10,800	Luxshare Precision Industry Co Ltd Class A	337,271
16,400	Yizumi Holdings Co Ltd Class A	333,562
200	Kweichow Moutai Co Ltd Class A	333,274
78,000	China Citic Bank Corp Ltd - H Shares	307,912
4,700	Shenzhen Inovance Technology Co Ltd Class A	279,149
76,000	Nexteer Automotive Group Ltd	267,597
11,900	Shanghai Huafon Aluminium Corp Class A	231,407
13,700	HUAYU Automotive Systems Co Ltd Class A	225,905
10,500	TongFu Microelectronics Co Ltd Class A	210,153
24,000	China Life Insurance Co Ltd - H Shares	192,501
11,200	Guangdong Xinbao Electrical Appliances Holdings Co Ltd Class A	184,337
3,200	Hainan Jinpan Smart Technology Co Ltd Class A	184,268
12,139	Zhuhai CosMX Battery Co Ltd Class A	176,113
7,200	Chongqing Department Store Co Ltd Class A	175,532
1,800	Sungrow Power Supply Co Ltd Class A	174,813
2,400	Sieyuan Electric Co Ltd Class A	174,115
1,800	Proya Cosmetics Co Ltd Class A	173,940
7,400	NARI Technology Co Ltd Class A	173,813
1,000	Zhongji Innolight Co Ltd Class A	159,825
1,700	Anjoy Foods Group Co Ltd Class A	149,658
800	Luzhou Laojiao Co Ltd Class A	146,427
3,232	Giantec Semiconductor Corp Class A	145,747
4,800	Hangzhou First Applied Material Co Ltd Class A	141,339
12,000	SciClone Pharmaceuticals Holdings Ltd	138,806
1,600	Shenzhen Longsys Electronics Co Ltd Class A	138,182
1,100	Huizhou Desay SV Automotive Co Ltd Class A	136,584
12,000	China Medical System Holdings Ltd	136,437
2,100	Midea Group Co Ltd Class A	134,060
6,800	CITIC Securities Co Ltd Class A	132,260
14,200	Tianma Microelectronics Co Ltd Class A	129,060
18,100	China Construction Bank Corp Class A	126,087
5,200	Zhejiang Sanhua Intelligent Controls Co Ltd Class A	125,408
28,000	AK Medical Holdings Ltd	120,969
23,500	Shenzhen MTC Co Ltd Class A	119,613
900	Wuliangye Yibin Co Ltd Class A	117,260
400	Tencent Holdings Ltd	103,559
4,900	LONGi Green Energy Technology Co Ltd Class A	98,637
2,200	Fuyao Glass Industry Group Co Ltd Class A	97,067
7,000	Jinzai Food Group Co Ltd Class A	95,936
1,200	Wuxi Dk Electronic Materials Co Ltd Class A	95,864
3,501	Piesat Information Technology Co Ltd Class A	93,487

## China Bond – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost CNY
35,500,000	China Government Bond, 2.39%, 15/11/2026	35,677,897
35,000,000	China Government Bond, 2.04%, 25/02/2027	34,951,315
20,000,000	China Government Bond, 2.33%, 15/12/2025	20,091,020
20,000,000	China Development Bank, 2.34%, 05/01/2027	20,074,100
20,000,000	Industrial and Commercial Bank of China Ltd, 0.00%, 09/01/2025	19,523,580
10,000,000	China Development Bank, 2.69%, 16/06/2027	10,098,040
10,000,000	Agricultural Bank of China Ltd, 3.10%, 06/05/2030	10,089,570
1,000,000	Lenovo Group Ltd, 5.83%, 27/01/2028	7,277,770
5,000,000	China Government Bond, 2.37%, 20/01/2027	5,036,335
4,000,000	China Government Bond, 3.19%, 15/04/2053	4,619,620
4,000,000	Agricultural Development Bank of China, 2.74%, 23/02/2027	4,066,268
4,000,000	Agricultural Development Bank of China, 1.76%, 26/02/2025	3,999,676
500,000	Meituan, 0.00%, 27/04/2028	3,249,877
3,000,000	China Government Bond, 1.99%, 15/03/2026	3,002,559
300,000	Melco Resorts Finance Ltd, 5.25%, 26/04/2026	2,111,295
250,000	Fortune Star BVI Ltd, 5.95%, 19/10/2025	1,710,554
200,000	China Overseas Grand Oceans Finance IV Cayman Ltd, 2.45%, 09/02/2026	1,275,569
1,000,000	China Government Bond, 3.00%, 15/10/2053	1,092,934
1,000,000	China Government Bond, 2.00%, 15/06/2025	1,001,988
450,000	China CITIC Bank Corp Ltd, 4.00%, 04/03/2025	543,803

## China Bond – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds CNY
39,000,000	China Government Bond, 2.67%, 25/05/2033	39,836,571
35,000,000	China Government Bond, 2.39%, 15/11/2026	35,287,700
30,000,000	China Government Bond, 2.18%, 15/08/2026	30,065,790
20,000,000	China Southern Power Grid Co Ltd, 2.84%, 24/11/2025	20,162,150
20,000,000	China Resources Inc, 2.90%, 22/04/2025	20,127,780
20,000,000	Guangzhou Yuexiu Financial Holdings Group Co Ltd, 3.00%, 21/04/2025	20,127,250
20,000,000	China Government Bond, 2.33%, 15/12/2025	20,125,480
20,000,000	Bright Food Group Co Ltd, 3.25%, 12/07/2024	20,057,200
20,000,000	Bank of Communications Co Ltd, 2.40%, 05/06/2023	19,763,480
20,000,000	Industrial and Commercial Bank of China Ltd, 0.00%, 09/01/2025	19,549,600
20,000,000	Bank of Communications Co Ltd, 2.33%, 13/06/2024	19,536,520
20,000,000	China Citic Bank Corp, 2.49%, 22/05/2024	19,515,460
20,000,000	Agricultural Bank of China Ltd, 2.63%, 23/04/2024	19,497,640
2,000,000	BOC Aviation USA Corp, 1.63%, 29/04/2024	14,378,988
1,500,000	Guangzhou Metro Investment Finance BVI Ltd, 1.51%, 17/09/2025	10,249,502
10,000,000	China Government Bond, 2.69%, 12/08/2026	10,141,960
10,000,000	China Development Bank, 2.69%, 16/06/2027	10,138,520
10,000,000	China Three Gorges Renewables Group Co Ltd, 2.65%, 21/02/2025	10,031,150
10,000,000	China Post Group Co Ltd, 2.84%, 20/01/2025	10,030,000
10,000,000	Central Huijin Investment Ltd, 2.44%, 11/11/2025	10,023,230
10,000,000	Agricultural Bank of China Ltd, 4.30%, 11/04/2029	10,014,650
1,300,000	Sinochem Offshore Capital Co Ltd, 1.00%, 23/09/2024	9,207,696
1,000,000	China Hongqiao Group Ltd, 6.25%, 08/06/2024	7,235,778
1,000,000	China Mengniu Dairy Co Ltd, 3.00%, 18/07/2024	7,190,115
1,000,000	Blossom Joy Ltd, 3.10%, 29/12/2049	7,005,289
5,000,000	Guotai Junan Securities Co Ltd, 3.16%, 15/02/2026	5,060,500
700,000	ENN Clean Energy International Investment Ltd, 3.38%, 12/05/2026	4,799,479

## China Equity – Statement of Significant Purchases and Sales

Total purchases:

Units	Security Description	Cost US\$
1,552,400	Beijing New Building Materials Plc Class A	5,611,983
77,500	Tencent Holdings Ltd	3,538,105
393,500	Shenzhou International Group Holdings Ltd	3,503,506
282,400	Meituan Class B	3,297,562
945,922	Zhejiang Shuanghuan Driveline Co Ltd Class A	3,153,921
725,000	Luxshare Precision Industry Co Ltd Class A	2,799,176
245,200	Alibaba Group Holding Ltd	2,431,922
58,000	Shenzhen Mindray Bio-Medical Electronics Co Ltd Class A	2,381,678
85,000	Contemporary Amperex Technology Co Ltd Class A	2,310,038
624,700	Zhuzhou CRRC Times Electric Co Ltd - H Shares	2,291,003
98,100	Changzhou Xingyu Automotive Lighting Systems Co Ltd Class A	1,677,912
2,014,000	CSPC Pharmaceutical Group Ltd	1,553,296
284,989	Shenzhen Sunlord Electronics Co Ltd Class A	970,097
166,000	Akeso Inc	817,305
79,000	Jiangsu Hengli Hydraulic Co Ltd Class A	533,755
171,000	Cowell e Holdings Inc	401,584
61,500	Beijing New Building Materials Plc - Participatory Note, 25/10/2024	248,251
60,000	China Resources Beer Holdings Co Ltd	226,862
10,000	ZTO Express Cayman Inc ADR	225,043

## China Equity – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
189,508	Trip.com Group Ltd ADR	8,557,753
1,800,000	Haier Smart Home Co Ltd - H Shares	5,632,023
265,454	ZTO Express Cayman Inc ADR	5,222,081
575,000	Midea Group Co Ltd Class A	5,200,283
1,300,072	Inner Mongolia Yili Industrial Group Co Ltd Class A	5,062,288
394,900	Meituan Class B	4,319,683
1,370,000	China Resources Land Ltd	4,100,443
1,645,900	Satellite Chemical Co Ltd Class A	3,891,734
420,000	Alibaba Group Holding Ltd	3,782,404
1,949,600	China Pacific Insurance Group Co Ltd - H Shares	3,554,594
370,127	Shenzhen Inovance Technology Co Ltd Class A	3,124,551
724,900	Luxshare Precision Industry Co Ltd Class A	2,948,432
65,000	Tencent Holdings Ltd	2,473,421
3,014,000	CSPC Pharmaceutical Group Ltd	2,426,466
2,206,000	Zoomlion Heavy Industry Science & Technology Co Ltd Class A	2,271,916
200,000	Wanhua Chemical Group Co Ltd Class A	2,179,238
436,000	China Resources Beer Holdings Co Ltd	1,959,548
295,000	Akeso Inc	1,755,898
290,000	Yunnan Energy New Material Co Ltd Class A	1,745,852
95,400	Suzhou Maxwell Technologies Co Ltd Class A	1,683,281
388,900	Beijing New Building Materials Plc Class A	1,672,392
400,000	China Merchants Bank Co Ltd - H Shares	1,580,008
310,200	Zhejiang Jingsheng Mechanical & Electrical Co Ltd Class A	1,461,843
329,000	Shandong Hualu Hengsheng Chemical Co Ltd Class A	1,304,252
154,414	Milkyway Intelligent Supply Chain Service Group Co Ltd Class A	1,037,395
269,700	Shenzhen Sunlord Electronics Co Ltd Class A	995,370

## Climate Innovation – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
947	Heidelberg Materials AG	100,235
367	NXP Semiconductors NV	95,095
698	L&F Co Ltd	90,028
355	First Solar Inc	64,145
704	Kia Corp	52,353
53	ASML Holding NV	45,998
2,000	Taiwan Semiconductor Manufacturing Co Ltd	43,103
847	NEXTracker Inc Class A	41,672
105	Cadence Design Systems Inc	34,269
52	Synopsys Inc	32,212
220	Albemarle Corp	31,300
3,500	Shenzhen Inovance Technology Co Ltd Class A	30,357
862	Infineon Technologies AG	30,067
274	DSM-Firmenich AG	28,883
80	Rockwell Automation Inc	21,135
231	ON Semiconductor Corp	16,197
200	Hitachi Ltd	15,413
722	Fluence Energy Inc Class A	15,104
131	Arkema SA	14,475

## Climate Innovation – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
1,996	Howmet Aerospace Inc	132,097
1,541	Procore Technologies Inc	99,240
3,130	Green Plains Inc	68,066
322	Clean Harbors Inc	60,683
843	Danone SA	53,924
221	Union Pacific Corp	51,299
523	Ingersoll Rand Inc	45,866
790	Copart Inc	43,112
409	L&F Co Ltd	43,023
65	Adobe Inc	36,272
116	LG Chem Ltd	34,965
80	Rockwell Automation Inc	21,726
269	CRH Plc	20,995
271	Veralto Corp	20,837
1,300	Li Auto Inc Class A	19,647
332	ABB Ltd	14,546
504	Wolfspeed Inc	13,702
48	Trane Technologies Plc	12,769
44	LG Energy Solution Ltd	12,293
722	Fluence Energy Inc Class A	12,173

## CLO Income – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
20,000,000	United States Treasury Bill, 0.00%, 11/07/2024	19,970,953
20,000,000	United States Treasury Note/Bond, 0.25%, 15/06/2024	19,962,567
4,465,000	OCP Euro CLO 2022-5 DAC Series 2022-5X Class E, 10.37%, 20/04/2035	4,837,576
4,350,000	Ballyrock CLO 14 Ltd Series 2020-14X Class DR, 11.15%, 20/07/2037	4,350,000
4,000,000	RRE 5 Loan Management DAC Series 5X Class DR, 10.26%, 15/01/2037	4,280,013
4,000,000	Palmer Square European CLO 2024-2 DAC Series 2024-2X Class E, 0.00%, 15/10/2037	4,278,078
4,000,000	RRE 11 Loan Management DAC Series 11X Class D, 10.29%, 31/03/2035	4,267,959
4,000,000	Invesco US CLO 2024-3 Ltd Series 2024-3X Class E, 11.82%, 20/07/2037	4,000,000
4,000,000	APIDOS CLO XLVIII Ltd Series 2024-48X Class E, 11.07%, 25/07/2037	4,000,000
4,000,000	Ballyrock CLO 26 Ltd Series 2024-26X Class D, 11.43%, 25/07/2037	4,000,000
4,000,000	Oaktree CLO 2024-26 Ltd Series 2024-26X Class E, 11.83% 20/04/2037	4,000,000
4,000,000	Trestles CLO II LTD Series 2018-2X Class ER, 11.92%, 25/07/2037	4,000,000
4,000,000	Symphony CLO 38 Ltd Series 2023-38X Class E, 11.32%, 24/04/2036	3,975,000
3,500,000	Harvest CLO XXVIII DAC Series 28X Class ER, 10.83%, 25/10/2034	3,768,625
3,600,000	Voya Euro CLO V DAC Series 5X Class E, 9.72%, 15/04/2035	3,763,220
3,750,000	GoldenTree Loan Management US CLO 20 Ltd Series 2024-20X Class E, 11.23%, 20/07/2037	3,750,000
3,250,000	Harvest CLO XXXII DAC Series 32X Class E, 10.32%, 25/07/2037	3,510,559
3,500,000	Symphony CLO 43 Ltd Series 2024-43X Class E, 12.08%, 15/04/2037	3,500,000
3,500,000	1988 CLO 5 Ltd Series 2024-5X Class E, 11.63%, 15/07/2037	3,500,000
3,500,000	Juniper Valley Park CLO Ltd Series 2023-1X Class ER, 0.00%, 20/07/2036	3,500,000
3,500,000	Captree Park CLO Ltd Series 2024-1X Class E, 11.33%, 20/07/2037	3,500,000
3,250,000	Palmer Square European CLO 2024-2 DAC Series 2024-2X Class E, 7.51%, 15/05/2037	3,457,687
3,232,000	Avoca CLO XVII DAC Series 17X Class ER Class ER, 10.29%, 15/10/2032	3,454,883
3,100,000	OCP Euro CLO 2019-3 DAC Series 2019-3X Class FR, 12.49%, 20/04/2033	3,325,894
3,090,000	Harvest CLO XXIX DAC Series 29X Class ER, 0.00%, 15/07/2037	3,284,081
3,250,000	Invesco US CLO 2024-1 Ltd Series 2024-1RX Class ER, 12.72%, 15/04/2037	3,250,000
3,095,000	OAK Hill Credit Partners VIII DAC Series 2021-8X Class F, 12.03%, 18/04/2035	3,249,907
3,000,000	Armada Euro CLO VI DAC Series 6X Class D, 7.47%, 15/07/2037	3,224,850
3,000,000	GoldenTree Loan Management EUR CLO 7 DAC Series 7X Class E, 0.00%, 20/07/2037	3,221,262
3,000,000	Palmer Square European CLO 2024-2 DAC Series 2024-2X Class D, 10.44%, 15/10/2037	3,216,600
3,000,000	Avoca CLO XXX DAC Series 30X Class E, 10.43%, 15/07/2037	3,212,352
3,100,000	GoldenTree Loan Management EUR CLO 5 DAC Series 5X Class E, 9.15%, 20/04/2034	3,209,070
3,000,000	Providus CLO VII DAC Series 7X Class ER, 0.00%, 15/07/2038	3,199,174
3,000,000	Trinitas Euro CLO VII DAC Series 7X Class E, 10.20%, 25/07/2037	3,197,947
3,000,000	Armada Euro CLO VI DAC Series 6X Class E, 10.36%, 15/07/2037	3,192,601
3,000,000	Contego CLO VIII DAC Series 8X Class ER Class ER, 9.94%, 25/01/2034	3,186,509
3,000,000	Aqueduct European CLO 8 DAC Series 2024-8X Class E, 10.33%, 15/07/2037	3,181,761
3,000,000	CVC Cordatus Loan Fund XXXI DAC Series 31X Class E, 10.38%, 15/06/2037	3,181,761
3,000,000	Avoca CLO XXIII DAC Series 23X Class E, 9.45%, 15/04/2034	3,178,706
3,000,000	Avoca CLO XXV DAC Series 25X Class F, 12.39%, 15/10/2034	3,144,255
3,000,000	Deer Park CLO DAC Series 1X Class ER, 9.95%, 15/10/2034	3,140,159



## CLO Income – Statement of Significant Purchases and Sales (continued)

Total sales:

Units	Security Description	Proceeds US\$
131,071	iShares USD High Yield Corp Bond UCITS ETF	12,319,363
4,000,000	Trestles Clo II Ltd Series 2018-2X Class D, 11.39%, 25/07/2031	4,000,000
3,300,000	Magnetite CLO Ltd Series 2015-14RX Class E, 11.16%, 18/10/2031	3,300,000
2,650,000	Magnetite VIII Ltd Series 2014-8X Class FR2, 13.02%, 15/04/2031	2,650,000
2,250,000	CVC Cordatus Loan Fund XXVI DAC Series 26X Class E, 12.36%, 15/01/2037	2,512,048
2,490,000	Magnetite XVIII Ltd Series 2016-18X Class FR, 13.24%, 15/11/2028	2,490,000
2,000,000	Palmer Square European Loan Funding 2023-1 DAC Series 2023-1X Class E, 10.53%, 15/11/2032	2,164,500
2,000,000	Signal Peak CLO 5 Ltd Series 2018-5X Class E, 11.29%, 25/04/2031	2,000,000
1,650,000	Magnetite VII Ltd Series 2012-7X Class ER2, 12.08%, 15/01/2028	1,650,000
1,675,000	Trinitas CLO X Ltd Series 2019-10X Class ER, 12.68%, 15/01/2035	1,547,281
1,000,000	Invesco US CLO 2023-1 Ltd Series 2023-1X Class E, 13.77%, 22/04/2035	1,000,000

## Commodities – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
30,000,000	United States Treasury Bill, 0.00%, 05/09/2024	29,591,139
21,945,000	United States Treasury Bill, 0.00%, 09/05/2024	21,724,557
20,915,000	United States Treasury Bill, 0.00%, 18/07/2024	20,658,767
20,000,000	United States Treasury Bill, 0.00%, 18/04/2024	19,735,117
3,890,000	JPMorgan Chase & Co, 6.29%, 24/02/2026	3,906,035
3,870,000	Wells Fargo Bank NA, 6.44%, 11/12/2026	3,897,054
3,675,000	Morgan Stanley, 6.30%, 18/02/2026	3,680,615
3,310,000	JPMorgan Chase & Co, 6.24%, 22/04/2027	3,325,678
3,280,000	Bank of New York Mellon Corp, 2.10%, 24/10/2024	3,207,381
3,055,000	Thermo Fisher Scientific Inc, 1.22%, 18/10/2024	2,975,326
2,815,000	Caterpillar Financial Services Corp, 5.89%, 14/05/2027	2,815,000
2,790,000	Florida Power & Light Co, 3.25%, 01/06/2024	2,771,447
2,645,000	Home Depot Inc, 5.70%, 24/12/2025	2,646,147
2,430,000	UBS AG, 4.75%, 09/08/2024	2,418,763
2,380,000	John Deere Capital Corp, 5.55%, 11/10/2024	2,380,840
2,166,000	Amgen Inc, 5.25%, 02/03/2025	2,159,706
2,165,000	Pfizer Investment Enterprises Pte Ltd, 4.65%, 19/05/2025	2,150,083
2,139,000	Volkswagen Group of America Finance LLC, 6.20%, 20/03/2026	2,144,480
2,065,000	Lowe's Cos Inc, 4.00%, 15/04/2025	2,034,520
2,005,000	Spectra Energy Partners LP, 3.50%, 15/03/2025	1,966,559
1,996,000	Capital One Financial Corp, 3.20%, 05/02/2025	1,962,554
1,950,000	AT&T Inc, 6.76%, 12/06/2024	1,954,153
1,900,000	Pepsico Singapore Financing I Pte Ltd, 5.93%, 16/02/2027	1,900,000
1,890,000	Capital One Financial Corp, 3.30%, 30/10/2024	1,864,379
1,860,000	Truist Financial Corp, 5.75%, 09/06/2025	1,855,369
1,872,000	Bank of America Corp, 4.00%, 22/01/2025	1,851,530
1,835,000	State Street Corp, 2.35%, 01/11/2025	1,813,219
1,779,000	PNC Bank NA, 2.95%, 23/02/2025	1,737,188
1,735,000	Intel Corp, 3.40%, 25/03/2025	1,704,096

## Commodities – Statement of Significant Purchases and Sales (continued)

Total sales:

Units	Security Description	Proceeds US\$
3,938,000	JPMorgan Chase & Co, 5.93%, 23/06/2025	3,940,075
3,335,000	JPMorgan Chase & Co, 6.27%, 24/02/2026	3,346,554
2,792,000	Caterpillar Financial Services Corp, 5.69%, 13/09/2024	2,792,991
2,000,000	Volkswagen Group of America Finance LLC, 6.30%, 07/06/2024	2,001,796
1,340,000	Volkswagen Group of America Finance LLC, 6.28%, 12/09/2025	1,347,678
1,000,000	United States Treasury Bill, 0.00%, 16/01/2024	998,242
145,000	Citigroup Inc, 6.81%, 24/05/2025	145,155

## Corporate Hybrid Bond – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost EUR
55,700,000	Centrica Plc, 6.50%, 21/05/2055	64,776,653
53,500,000	EnBW Energie Baden-Wuerttemberg AG, 5.25%, 23/01/2084	53,590,000
42,300,000	Iberdrola Finanzas SA, 4.87%, 29/12/2049	42,468,900
39,000,000	TotalEnergies SE, 2.63%, 29/12/2049	38,227,767
37,000,000	TenneT Holding BV, 4.63%, 29/12/2049	36,880,860
35,000,000	Enel SpA, 4.75%, 29/12/2049	34,570,000
31,900,000	Arkema SA, 4.80%, 29/12/2049	31,955,000
32,000,000	Orsted AS, 5.13%, 14/03/3024	31,889,390
25,000,000	British Telecommunications Plc, 5.13%, 03/10/2054	24,864,600
24,000,000	TenneT Holding BV, 4.88%, 29/12/2049	23,961,120
21,500,000	Engie SA, 5.13%, 29/12/2049	21,500,000
20,000,000	Repsol International Finance BV, 3.75%, 29/12/2049	19,625,000
19,300,000	Fastighets AB Balder, 2.87%, 02/06/2081	16,856,750
16,500,000	A2A SpA, 5.00%, 29/12/2049	16,410,900
15,000,000	Elia Group SA, 5.85%, 29/12/2049	15,297,500
15,000,000	Naturgy Finance BV, 2.37%, 29/12/2049	14,008,750
15,000,000	Sempre, 6.88%, 01/10/2054	13,726,012
15,000,000	Transcanada Trust, 5.88%, 15/08/2076	13,472,412
13,300,000	Koninklijke KPN NV, 4.88%, 29/12/2049	13,257,706
12,100,000	Orange SA, 4.50%, 29/12/2049	12,012,880
10,000,000	Telefonica Europe BV, 5.75%, 29/12/2049	10,000,000
9,000,000	Orange SA, 5.38%, 29/12/2049	9,389,500
10,000,000	NextEra Energy Capital Holdings Inc, 6.75%, 15/06/2054	9,202,595
10,000,000	Enbridge Inc, 7.38%, 15/01/2083	9,176,633
8,000,000	Unibail-Rodamco-Westfield SE, 7.25%, 29/12/2049	8,359,000
8,300,000	Alliander NV, 4.50%, 29/12/2049	8,231,940

## Corporate Hybrid Bond – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds EUR
81,487,000	Vodafone Group Plc, 6.25%, 03/10/2078	75,375,927
42,000,000	NGG Finance Plc, 5.63%, 18/06/2073	48,601,205
40,400,000	Bayer AG, 6.63%, 25/09/2083	39,888,160
37,300,000	Bayer AG, 7.00%, 25/09/2083	37,642,400
30,000,000	British Telecommunications Plc, 4.25%, 23/11/2081	25,992,963
26,500,000	Veolia Environnement SA, 2.00%, 29/12/2049	23,611,500
20,000,000	Iberdrola International BV, 1.45%, 29/12/2049	18,325,000
20,600,000	EnBW Energie Baden-Wuerttemberg AG, 1.38%, 31/08/2081	17,499,700
20,000,000	Enbridge Inc, 5.50%, 15/07/2077	17,381,657
17,700,000	EnBW Energie Baden-Wuerttemberg AG, 1.88%, 29/06/2080	16,536,225
15,000,000	Sempra, 6.88%, 01/10/2054	13,806,523
10,000,000	Volkswagen International Finance NV, 7.50%, 29/12/2049	10,762,500
10,000,000	Telefonica Europe BV, 6.75%, 29/12/2049	10,712,500
10,000,000	Telefonica Europe BV, 5.75%, 29/12/2049	10,027,500
10,000,000	ELM BV for Firmenich International SA, 3.75%, 29/12/2049	9,880,000
10,000,000	NextEra Energy Capital Holdings Inc, 6.75%, 15/06/2054	9,448,797
10,200,000	Enel SpA, 1.38%, 29/12/2049	9,168,050
9,854,000	Orsted AS, 1.75%, 09/12/3019	8,903,089
8,900,000	Iberdrola International BV, 1.87%, 29/12/2049	8,438,500
8,300,000	Alliander NV, 4.50%, 29/12/2049	8,320,750
8,000,000	Rogers Communications Inc, 5.25%, 15/03/2082	6,960,343
6,000,000	Telia Co AB, 1.38%, 11/05/2081	5,632,500
5,194,000	British Telecommunications Plc, 1.87%, 18/08/2080	4,994,031

## Developed Market FMP – 2027 – Statement of Significant Purchases and Sales

There were no purchases during the period.

Total sales:

Units	Security Description	Proceeds US\$
951,000	New Fortress Energy Inc, 6.75%, 15/09/2025	927,225
425,000	Carrier Global Corp, 2.49%, 15/02/2027	397,630
100,000	Ford Motor Credit Co LLC, 6.95%, 10/06/2026	102,309

## Emerging Market Debt - Hard Currency – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
18,770,000	Mexico Government International Bond, 6.00%, 07/05/2036	18,385,983
37,010,000	Argentine Republic Government International Bond, 4.13%, 09/07/2046	12,817,760
12,238,000	Republic of Poland Government International Bond, 5.13%, 18/09/2034	12,175,533
11,251,000	Turkiye Government International Bond, 5.88%, 21/05/2030	12,092,675
12,203,000	Turkiye Government International Bond, 7.63%, 15/05/2034	11,993,352
11,846,000	Israel Government International Bond, 5.75%, 12/03/2054	11,367,895
10,691,000	Israel Government International Bond, 5.50%, 12/03/2034	10,607,610
8,463,000	Romanian Government International Bond, 5.63%, 22/02/2036	9,023,450
8,538,000	YPF SA, 9.50%, 17/01/2031	8,459,707
8,620,000	Dominican Republic International Bond, 4.88%, 23/09/2032	7,680,028
7,562,000	Republic of Poland Government International Bond, 5.50%, 18/03/2054	7,474,356
7,116,698	Samarco Mineracao SA, 9.05%, 30/06/2031	6,555,260
6,340,000	Costa Rica Government International Bond, 6.55%, 03/04/2034	6,552,154
6,400,000	Indonesia Government International Bond, 4.85%, 11/01/2033	6,400,000
7,510,000	Nigeria Government International Bond, 8.25%, 28/09/2051	6,205,138
7,236,000	Republic of South Africa Government International Bond, 7.30%, 20/04/2052	6,132,510
5,669,000	Dominican Republic International Bond, 7.05%, 03/02/2031	5,843,260
5,515,000	Panama Government International Bond, 8.00%, 01/03/2038	5,626,474
7,110,000	Senegal Government International Bond, 5.38%, 08/06/2037	5,573,387
5,494,000	Bancolombia SA, 8.63%, 24/12/2034	5,494,000
5,365,000	Corp Nacional del Cobre de Chile, 6.44%, 26/01/2036	5,361,888
12,890,000	Argentine Republic Government International Bond, 0.75%, 09/07/2030	5,169,009
6,808,000	Republic of South Africa Government International Bond, 5.75%, 30/09/2049	5,157,060
5,000,000	Development Bank of Mongolia LLC, 11.00%, 07/03/2026	5,017,500
4,890,000	Dominican Republic International Bond, 6.85%, 27/01/2045	4,810,538
4,617,000	El Salvador Government International Bond, 9.25%, 17/04/2030	4,151,745
4,730,000	Egypt Government International Bond, 6.38%, 11/04/2031	4,067,745
4,050,000	Guatemala Government Bond, 5.25%, 10/08/2029	3,928,500
3,770,000	Braskem Netherlands Finance BV, 8.50%, 12/01/2031	3,822,215
3,496,000	Republic of Poland Government International Bond, 3.63%, 11/01/2034	3,801,356
4,669,000	Romanian Government International Bond, 2.00%, 14/04/2033	3,776,846
5,220,000	Ethiopia International Bond, 6.63%, 11/12/2024	3,732,300
3,802,500	Iraq International Bond, 5.80%, 15/01/2028	3,545,592
3,769,000	Bahamas Government International Bond, 6.00%, 21/11/2028	3,444,918
3,389,000	Panama Government International Bond, 7.50%, 01/03/2031	3,388,966
3,048,000	Republic of Poland Government International Bond, 4.13%, 11/01/2044	3,316,897
3,324,000	Turkiye Ihracat Kredi Bankasi AS, 7.50%, 06/02/2028	3,295,879

## Emerging Market Debt - Hard Currency – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
3,273,000	MVM Energetika Zrt, 6.50%, 13/03/2031	3,243,903
3,189,000	Dominican Republic International Bond, 6.60%, 01/06/2036	3,163,329
3,114,000	Greenko Power II Ltd, 4.30%, 13/12/2028	2,802,600
70,330,000	Argentine Republic Government International Bond, 3.63%, 09/07/2035	25,337,891
26,020,000	Serbia International Bond, 1.50%, 26/06/2029	23,760,537
150,000	Neuberger Berman Ultra Short Term Euro Bond Fund	17,785,500
25,646,000	Ecuador Government International Bond, 3.50%, 31/07/2035	12,839,642
13,889,000	Indonesia Government International Bond, 1.10%, 12/03/2033	11,853,049
11,830,000	Dominican Republic International Bond, 6.85%, 27/01/2045	11,589,800
13,590,000	Romanian Government International Bond, 3.38%, 28/01/2050	9,834,517
15,260,000	Panama Government International Bond, 4.50%, 01/04/2056	9,802,773
9,510,000	Angolan Government International Bond, 9.38%, 08/05/2048	8,030,337
7,800,000	Republic of Poland Government International Bond, 5.50%, 04/04/2053	7,887,830
8,230,000	Panama Government International Bond, 6.40%, 14/02/2035	7,840,360
8,042,000	Mongolia Government International Bond, 5.13%, 07/04/2026	7,764,907
8,916,000	Mexico Government International Bond, 5.75%, 12/10/2110	7,349,808
9,370,000	Serbia International Bond, 2.05%, 23/09/2036	7,047,557
8,650,000	El Salvador Government International Bond, 9.50%, 15/07/2052	7,037,270
6,360,000	Indonesia Government International Bond, 5.65%, 11/01/2053	6,630,300
7,390,000	Paraguay Government International Bond, 5.60%, 13/03/2048	6,437,358
6,400,000	Indonesia Government International Bond, 4.85%, 11/01/2033	6,385,907
10,610,000	Argentine Republic Government International Bond, 0.75%, 09/07/2030	5,643,105
6,565,000	Adani Electricity Mumbai Ltd, 3.95%, 12/02/2030	5,424,331
5,000,000	Mongolia Government International Bond, 8.65%, 19/01/2028	5,262,500
5,600,000	Tunisian Republic, 6.38%, 15/07/2026	4,935,235
4,889,421	Ivory Coast Government International Bond, 5.75%, 31/12/2032	4,738,246
3,637,000	Indonesia Government International Bond, 8.50%, 12/10/2035	4,730,477
11,800,000	Provincia de Buenos Aires, 6.38%, 01/09/2037	4,645,297
4,319,000	Brazilian Government International Bond, 6.25%, 18/03/2031	4,390,086
5,470,000	Republic of South Africa Government International Bond, 5.75%, 30/09/2049	4,090,701
3,800,000	Peruvian Government International Bond, 3.75%, 01/03/2030	4,084,170
4,090,800	Vedanta Resources Finance II Plc, 13.88%, 09/12/2028	3,931,135
12,840,000	Ukraine Government International Bond, 7.75%, 01/09/2027	3,900,150
4,262,000	Bahamas Government International Bond, 6.00%, 21/11/2028	3,780,489



## Emerging Market Debt - Local Currency – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
1,340,600,000	India Government Bond, 7.18%, 14/08/2033	16,208,725
235,648,000,000	Indonesia Treasury Bond, 6.88%, 15/04/2029	15,313,170
517,922,000	Thailand Government Bond, 2.40%, 17/03/2029	14,569,478
52,895,000	Peru Government Bond, 5.94%, 12/02/2029	14,288,350
1,124,800,000	International Bank for Reconstruction & Development, 6.75%, 13/07/2029	13,487,922
51,888,000	Republic of Poland Government Bond, 4.75%, 25/07/2029	12,319,919
368,967,000	Thailand Government Bond, 3.45%, 17/06/2043	10,887,046
45,970,000	Romania Government Bond, 8.25%, 29/09/2032	10,732,539
263,666,992	Turkiye Government Bond, 26.20%, 05/10/2033	8,112,985
2,903,530,000	Hungary Government Bond, 4.50%, 23/03/2028	7,940,088
282,834,484	Uruguay Government International Bond, 9.75%, 20/07/2033	7,622,295
49,630,000	China Government Bond, 3.00%, 15/10/2053	7,575,897
2,447,000,000	Hungary Government Bond, 6.75%, 22/10/2028	7,394,556
135,763,500	Mexican Bonos, 8.50%, 31/05/2029	7,144,428
26,445,000	Republic of Poland Government Bond, 6.00%, 25/10/2033	6,917,428
962,000,000	Kenya Infrastructure Bond, 18.46%, 09/08/2032	6,467,838
201,350,928	Republic of South Africa Government Bond, 6.50%, 28/02/2041	6,428,091
126,850,000	Mexican Bonos, 7.75%, 29/05/2031	6,192,526
348,700,000	Egypt Treasury Bills, 0.00%, 10/09/2024	6,081,201
341,490,000	Philippine Government Bond, 6.25%, 25/01/2034	5,915,581
321,950,000	Egypt Treasury Bills, 0.00%, 31/12/2024	5,766,271
91,732,000,000	Indonesia Treasury Bond, 6.63%, 15/02/2034	5,555,332
2,059,960,000	Hungary Government Bond, 4.75%, 24/11/2032	5,411,610
440,000,000	International Bank for Reconstruction & Development, 6.50%, 17/04/2030	5,180,296
18,175,000	Peruvian Government International Bond, 6.95%, 12/08/2031	4,958,234
19,242,000	Malaysia Government Bond, 4.70%, 15/10/2042	4,444,508
82,700,000	Mexican Bonos, 5.50%, 04/03/2027	4,282,850
77,830,000	Mexican Bonos, 7.50%, 26/05/2033	4,088,947
28,600,000	China Government Bond, 2.60%, 15/09/2030	4,022,403
91,411,325	Republic of South Africa Government Bond, 8.88%, 28/02/2035	3,915,740
86,362,224	Republic of South Africa Government Bond, 8.50%, 31/01/2037	3,607,462
15,535,700,000	Colombian TES, 6.00%, 28/04/2028	3,524,347
108,740,000	Turkiye Government Bond, 31.08%, 08/11/2028	3,507,006
12,784,000	Peruvian Government International Bond, 6.90%, 12/08/2037	3,405,731
210,000,000	Egypt Treasury Bills, 0.00%, 18/03/2025	3,394,619
3,115,000,000	Bonos de la Tesoreria de la Republica, 4.70%, 01/09/2030	3,359,495
265,500,000	India Government Bond, 7.30%, 19/06/2053	3,281,211
13,850,000	Romania Government Bond, 8.00%, 29/04/2030	3,189,759

## Emerging Market Debt - Local Currency – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
17,716,200	United States Treasury Bill, 0.00%, 30/01/2024	17,651,407
86,013,000	Republic of Poland Government Bond, 1.75%, 25/04/2032	16,775,237
68,148,200,000	Colombian TES, 5.75%, 03/11/2027	15,286,977
302,880,000	Mexican Bonos, 7.50%, 26/05/2033	15,121,010
339,476,537	Republic of South Africa Government Bond, 7.00%, 28/02/2031	14,401,308
232,689,000,000	Indonesia Treasury Bond, 6.88%, 15/04/2029	14,284,551
58,229,500,000	Colombian TES, 6.00%, 28/04/2028	13,107,094
435,238,000	Uruguay Government International Bond, 8.50%, 15/03/2028	10,991,687
198,727,464	Republic of South Africa Government Bond, 10.50%, 21/12/2026	10,859,487
1,036,000	Neuberger Berman China Bond Fund	10,576,080
42,065,000	Malaysia Government Bond, 3.90%, 16/11/2027	9,016,667
3,310,110,000	Hungary Government Bond, 4.50%, 23/03/2028	8,446,453
8,308,000	United States Treasury Bill, 0.00%, 16/05/2024	8,233,032
28,227,000	Republic of Poland Government Bond, 7.50%, 25/07/2028	7,734,939
180,529,026	Republic of South Africa Government Bond, 8.75%, 28/02/2048	7,448,828
137,440,000	Mexican Bonos, 5.50%, 04/03/2027	7,414,381
259,670,000	Bank of Thailand Bill, 0.00%, 09/05/2024	7,355,810
34,735,000	Romania Government Bond, 4.85%, 25/07/2029	7,154,720
173,070,000	Czech Republic Government Bond, 1.00%, 26/06/2026	7,122,697
31,882,000	Malaysia Government Bond, 3.73%, 15/06/2028	6,787,977
29,585,000	Malaysia Government Bond, 4.70%, 15/10/2042	6,621,730
28,895,000	Republic of Poland Government Bond, 2.75%, 25/10/2029	6,409,286
226,154,000	Thailand Government Bond, 3.45%, 17/06/2043	6,340,757
24,322,000	Peru Government Bond, 6.15%, 12/08/2032	6,314,679
229,063,000	Thailand Government Bond, 2.40%, 17/03/2029	6,201,133
109,210,000	Mexican Bonos, 7.50%, 03/06/2027	6,065,562
5,865,000,000	Bonos de la Tesoreria de la Republica, 4.50%, 01/03/2026	6,029,035
25,705,000	Republic of Poland Government Bond, 2.50%, 25/07/2026	6,028,530
21,840,000	Romania Government Bond, 8.25%, 29/09/2032	5,309,698
19,689,000	Peruvian Government International Bond, 6.90%, 12/08/2037	5,159,901
614,600,000	Kenya Infrastructure Bond, 18.46%, 09/08/2032	4,905,920
170,504,000	Thailand Government Bond, 3.35%, 17/06/2033	4,886,499
79,543,000,000	Indonesia Treasury Bond, 6.63%, 15/02/2034	4,817,558
71,000,000,000	Indonesia Treasury Bond, 7.00%, 15/02/2033	4,529,209
153,400,000	Thailand Government Bond, 2.65%, 17/06/2028	4,405,297
28,560,000	China Government Bond, 3.00%, 15/10/2053	4,365,182
30,840,000	China Government Bond, 2.60%, 15/09/2030	4,342,802
15,467,000	Peru Government Bond, 7.30%, 12/08/2033	4,304,028
14,915,000	Republic of Poland Government Bond, 6.00%, 25/10/2033	4,017,534
28,000,000	China Government Bond, 2.62%, 25/06/2030	3,957,256

## Emerging Market Debt Blend – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
7,929,800	United States Treasury Bill, 0.00%, 10/10/2024	7,744,433
117,877,000,000	Indonesia Treasury Bond, 6.88%, 15/04/2029	7,638,300
413,160,000	India Government Bond, 7.18%, 14/08/2033	4,992,447
139,877,000	Thailand Government Bond, 2.40%, 17/03/2029	3,940,464
215,000,000	Egypt Treasury Bills, 0.00%, 18/03/2025	3,475,444
14,420,000	Romania Government Bond, 8.25%, 29/09/2032	3,366,612
21,320,000	China Government Bond, 3.00%, 15/10/2053	3,259,506
58,700,000	Mexican Bonos, 5.50%, 04/03/2027	3,100,380
12,606,000	Republic of Poland Government Bond, 4.75%, 25/07/2029	2,993,079
242,600,000	International Bank for Reconstruction & Development, 6.75%, 13/07/2029	2,908,825
11,711,000	Malaysia Government Bond, 4.70%, 15/10/2042	2,689,824
9,725,000	Peru Government Bond, 5.94%, 12/02/2029	2,630,301
81,968,000	Thailand Government Bond, 3.45%, 17/06/2043	2,401,636
202,500,000	International Bank for Reconstruction & Development, 6.50%, 17/04/2030	2,371,938
69,326,539	Republic of South Africa Government Bond, 6.50%, 28/02/2041	2,218,354
39,220,000	Mexican Bonos, 7.50%, 26/05/2033	2,038,993
681,800,000	Hungary Government Bond, 4.50%, 23/03/2028	1,864,472
58,869,157	Turkiye Government Bond, 26.20%, 05/10/2033	1,809,526
66,542,373	Uruguay Government International Bond, 9.75%, 20/07/2033	1,793,108
28,952,000,000	Indonesia Treasury Bond, 6.63%, 15/02/2034	1,775,198
554,200,000	Hungary Government Bond, 6.75%, 22/10/2028	1,674,729
31,090,000	Mexican Bonos, 7.75%, 29/05/2031	1,517,743

## Emerging Market Debt Blend – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
854,517	Neuberger Berman China Bond Fund	8,737,249
7,929,800	United States Treasury Bill, 0.00%, 10/10/2024	7,782,877
77,586,000,000	Indonesia Treasury Bond, 6.88%, 15/04/2029	4,766,727
156,877,000	Thailand Government Bond, 2.40%, 17/03/2029	4,329,096
98,972,961	Republic of South Africa Government Bond, 7.00%, 28/02/2031	4,281,856
150,162,000	Thailand Government Bond, 1.45%, 17/12/2024	4,189,870
69,430,000	Mexican Bonos, 5.50%, 04/03/2027	3,612,488
17,286,000	Republic of Poland Government Bond, 1.75%, 25/04/2032	3,368,177
13,558,000	Malaysia Government Bond, 4.70%, 15/10/2042	3,052,423
13,290,900,000	Colombian TES, 6.00%, 28/04/2028	2,994,262
49,303,416	Republic of South Africa Government Bond, 10.50%, 21/12/2026	2,706,321
42,193,800	Mexican Bonos, 8.50%, 31/05/2029	2,435,124
92,865,000	Uruguay Government International Bond, 8.50%, 15/03/2028	2,346,482
130,000,000	Egypt Treasury Bills, 0.00%, 18/03/2025	2,260,418
16,000,000	China Government Bond, 1.99%, 09/04/2025	2,215,278
74,498,000	Thailand Government Bond, 3.35%, 17/06/2033	2,137,822
42,450,000	Mexican Bonos, 7.50%, 26/05/2033	2,124,147
826,930,000	Hungary Government Bond, 4.50%, 23/03/2028	2,110,089
10,655,000	Romania Government Bond, 2.50%, 25/10/2027	2,062,555
9,181,500,000	Colombian TES, 5.75%, 03/11/2027	2,059,590
8,277,000	Republic of Poland Government Bond, 2.50%, 25/07/2026	1,941,184
9,000,000	Malaysia Government Bond, 3.90%, 16/11/2027	1,929,157
12,470,000	China Government Bond, 3.00%, 15/10/2053	1,905,539
45,742,589	Republic of South Africa Government Bond, 8.75%, 28/02/2048	1,887,390
67,253,000	Thailand Government Bond, 3.45%, 17/06/2043	1,883,712
12,800,000	China Government Bond, 3.02%, 22/10/2025	1,800,454
7,600,000	Malaysia Government Bond, 3.73%, 15/06/2028	1,618,111

## Emerging Market Debt Sustainable Investment Grade Blend – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
660,000	Peruvian Government International Bond, 8.75%, 21/11/2033	813,596
10,580,000,000	Indonesia Treasury Bond, 6.88%, 15/04/2029	685,068
650,000	Hungary Government International Bond, 5.50%, 16/06/2034	631,800
600,000	Metropolitan Bank & Trust Co, 5.50%, 06/03/2034	598,680
500,000	Bank Gospodarstwa Krajowego, 4.00%, 13/03/2032	545,255
600,000	Indian Railway Finance Corp Ltd, 3.57%, 21/01/2032	533,200
510,000	Corp Nacional del Cobre de Chile, 5.95%, 08/01/2034	504,645
480,000	Mexico Government International Bond, 6.00%, 07/05/2036	472,221
15,972,000	Thailand Government Bond, 2.40%, 17/03/2029	453,198
8,360,000	Mexican Bonos, 8.00%, 24/05/2035	450,909
500,000	Romanian Government International Bond, 2.12%, 16/07/2031	442,472
36,800,000	Asian Infrastructure Investment Bank, 6.65%, 30/06/2033	428,193
421,000	Republic of Poland Government International Bond, 5.13%, 18/09/2034	416,914
6,374,000,000	Indonesia Treasury Bond, 6.63%, 15/02/2034	398,224
290,000	Indonesia Government International Bond, 8.50%, 12/10/2035	368,065
360,000	Israel Government International Bond, 5.75%, 12/03/2054	345,470
340,000	Abu Dhabi Government International Bond, 5.50%, 30/04/2054	334,312
7,790,000	Czech Republic Government Bond, 2.75%, 23/07/2029	327,244
325,000	First Abu Dhabi Bank PJSC, 5.00%, 28/02/2029	322,592
1,398,000	Republic of Poland Government Bond, 2.75%, 25/10/2029	315,189
10,551,000	Thailand Government Bond, 3.45%, 17/06/2043	310,565
300,000	Qatar Government International Bond, 4.82%, 14/03/2049	278,220
1,150,000	Romania Government Bond, 8.75%, 30/10/2028	276,919
1,288,000	Malaysia Government Bond, 3.52%, 20/04/2028	276,664
1,003,000	Peru Government Bond, 5.94%, 12/02/2029	271,000
300,000	Hungary Government International Bond, 1.63%, 28/04/2032	259,470
4,687,400	Mexican Bonos, 8.50%, 31/05/2029	253,443
1,024,000	Republic of Poland Government Bond, 4.75%, 25/07/2029	243,131
19,800,000	International Bank for Reconstruction & Development, 6.75%, 13/07/2029	237,405
1,030,000	Malaysia Government Bond, 4.70%, 15/10/2042	236,068
220,000	Israel Government International Bond, 5.50%, 12/03/2034	218,284
200,000	DP World Ltd, 6.85%, 02/07/2037	217,312
200,000	Panama Government International Bond, 8.00%, 01/03/2038	211,800
206,000	Antofagasta Plc, 6.25%, 02/05/2034	204,793
200,000	Latvia Government International Bond, 5.13%, 30/07/2034	197,990
179,000	Republic of Poland Government International Bond, 3.63%, 11/01/2034	194,635
881,300,000	Colombian TES, 7.00%, 26/03/2031	192,794
785,000	Romania Government Bond, 8.25%, 29/09/2032	183,274
200,000	Chile Government International Bond, 0.83%, 02/07/2031	181,098
65,350,000	Hungary Government Bond, 4.50%, 23/03/2028	178,708
3,290,000	Mexican Bonos, 5.50%, 04/03/2027	175,516

## Emerging Market Debt Sustainable Investment Grade Blend – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
1,171,000	Panama Government International Bond, 6.70%, 26/01/2036	1,109,246
1,000,000	Philippine Government International Bond, 0.70%, 03/02/2029	942,598
785,200	United States Treasury Bill, 0.00%, 18/01/2024	784,283
753,000	Hungary Government International Bond, 1.63%, 28/04/2032	671,889
22,000,000	Thailand Government Bond, 0.75%, 17/09/2024	622,411
6,391,000,000	Indonesia Treasury Bond, 6.88%, 15/04/2029	392,659
400,000	Panama Government International Bond, 6.40%, 14/02/2035	367,240
400,000	Indonesia Government International Bond, 1.10%, 12/03/2033	344,104
12,316,000	Thailand Government Bond, 2.40%, 17/03/2029	336,637
250,000	Indonesia Government International Bond, 8.50%, 12/10/2035	320,803
260,000	Philippine Government International Bond, 9.50%, 02/02/2030	315,016
400,000	Tencent Holdings Ltd, 3.24%, 03/06/2050	267,160
298,000	Peruvian Government International Bond, 1.25%, 11/03/2033	253,903
1,292,000	Republic of Poland Government Bond, 1.75%, 25/04/2032	252,617
1,100,000	Malaysia Government Bond, 3.90%, 16/11/2027	234,557
3,980,000	Mexican Bonos, 7.50%, 03/06/2027	225,783
200,000	Bank Mandiri Persero Tbk PT, 4.75%, 13/05/2025	198,400
179,000	Republic of Poland Government International Bond, 3.63%, 11/01/2034	191,797
7,513,000	Uruguay Government International Bond, 8.50%, 15/03/2028	189,860
200,000	Bank Leumi Le-Israel BM, 3.28%, 29/01/2031	179,750
200,000	Chile Government International Bond, 0.83%, 02/07/2031	176,561
200,000	Peruvian Government International Bond, 1.95%, 17/11/2036	166,279
170,000	Panama Bonos del Tesoro, 6.38%, 25/07/2033	159,418
695,000	Republic of Poland Government Bond, 2.75%, 25/10/2029	154,049
710,000	Malaysia Government Bond, 3.50%, 31/05/2027	150,334
700,000	Malaysia Government Bond, 3.52%, 20/04/2028	147,968
690,000	Malaysia Government Bond, 3.73%, 15/06/2028	146,907
124,000	Romanian Government International Bond, 7.63%, 17/01/2053	135,160
595,000	Malaysia Government Bond, 4.70%, 15/10/2042	133,170
2,550,000	Mexican Bonos, 7.50%, 26/05/2033	127,599
567,700,000	Colombian TES, 6.00%, 28/04/2028	126,963
200,000	Panama Government International Bond, 4.50%, 01/04/2056	124,500
200,000	Chile Government International Bond, 3.25%, 21/09/2071	124,480

## Emerging Markets Equity – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
408,704	Tbo Tek Ltd	4,502,075
23,145	Kia Corp	1,641,452
141,600	Meituan Class B	1,584,767
9,558	Taiwan Semiconductor Manufacturing Co Ltd ADR	1,328,710
121,125	Standard Bank Group Ltd	1,294,951
160,700	Sieyuan Electric Co Ltd Class A	1,243,308
93,921	XPRO India Ltd	1,242,761
3,322,000	Bank Rakyat Indonesia Persero Tbk PT	1,227,431
152,800	AIA Group Ltd	1,223,726
28,900	Tencent Holdings Ltd	1,180,167
413,300	Foxconn Industrial Internet Co Ltd Class A	1,116,415
703	MercadoLibre Inc	1,101,720
230,500	China Resources Beer Holdings Co Ltd	1,061,424
220,142	CMS Info Systems Ltd	993,903
170,700	Hisense Home Appliances Group Co Ltd Class A	930,399
192,600	Ningbo Sanxing Medical Electric Co Ltd Class A	916,356
67,000	Asia Vital Components Co Ltd	907,608
19,000	Lotes Co Ltd	847,993
33,920	AurionPro Solutions Ltd	827,309
239,781	NCC Ltd	819,831
1,186,004	Fibra MTY SAPI de CV	810,499
27,500	BYD Co Ltd - H Shares	800,720
79,000	Delta Electronics Inc	798,915
13,747	Samsung Electronics Co Ltd	792,956
11,000	Wiwynn Corp	790,582
1,322,900	Agricultural Bank of China Ltd Class A	785,829
413,000	Vietnam Technological & Commercial Joint Stock Bank	785,073
77,500	Alibaba Group Holding Ltd	783,237
82,952	Max Healthcare Institute Ltd	756,871
2,409,400	Bank Negara Indonesia Persero Tbk PT	741,837
10,023	DB Insurance Co Ltd	732,045
753,708	SBFC Finance Ltd	727,951
72,500	Shenzhen New Industries Biomedical Engineering Co Ltd Class A	725,087
15,218	OTP Bank Nyrt	713,981
5,924	SK Hynix Inc	691,943
107,000	Hon Hai Precision Industry Co Ltd	682,144
91,726	Petroleo Brasileiro SA - Preferred Shares	650,458
100,162	Banco BTG Pactual SA	606,074
41,955	Tencent Music Entertainment Group ADR	588,289
121,212	Embraer SA	585,687
1,756	Shree Cement Ltd	579,732

## Emerging Markets Equity – Statement of Significant Purchases and Sales (continued)

Aggregate purchases greater than one percent of the total value of purchases (continued):

Units	Security Description	Cost US\$
89,100	Jiangsu Hengrui Pharmaceuticals Co Ltd Class A	578,451
2,580	Onto Innovation Inc	570,786
42,000	Elite Material Co Ltd	562,392
80,756	Hainan Jinpan Smart Technology Co Ltd Class A	561,745
3,930	PDD Holdings Inc ADR	556,277
15,000	MediaTek Inc	549,049



## Emerging Markets Equity – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
130,973	Tbo Tek Ltd	2,507,814
436,700	Foxconn Industrial Internet Co Ltd Class A	1,511,584
23,753	Samsung Electronics Co Ltd	1,346,661
4,566	NVIDIA Corp	1,324,547
8,672	Taiwan Semiconductor Manufacturing Co Ltd ADR	1,306,647
132,300	Alibaba Group Holding Ltd	1,232,433
8,198	SK Hynix Inc	1,122,538
448,000	Uni-President Enterprises Corp	1,061,678
3,322,000	Bank Rakyat Indonesia Persero Tbk PT	1,005,230
5,708	Globant SA	971,931
279,604	NARI Technology Co Ltd Class A	942,314
61,970	SM Investments Corp	912,487
120,425	Hiwin Technologies Corp	896,877
42,000	Asia Vital Components Co Ltd	896,857
346,161	Bharat Electronics Ltd	851,647
46,801	HDFC Bank Ltd	849,326
7,766	Baidu Inc ADR	814,013
51,200	Accton Technology Corp	787,780
186,900	Bangkok Bank PCL	742,932
17,000	Tencent Holdings Ltd	722,611
112,000	Chroma ATE Inc	713,058
72,500	Shenzhen New Industries Biomedical Engineering Co Ltd Class A	679,034
22,700	Hong Kong Exchanges & Clearing Ltd	671,509
72,810	Grupo Financiero Banorte SAB de CV Class O	668,457
92,301	Syrma SGS Technology Ltd	663,300
23,088	Al-Dawaa Medical Services Co	630,098
13,774	Las Vegas Sands Corp	621,554
31,604	Samsung E&A Co Ltd	603,484
23,000	Jentech Precision Industrial Co Ltd	593,480
41,742	KE Holdings Inc ADR	581,630
959,900	Bank Central Asia Tbk PT	578,858
7,115	Bajaj Finance Ltd	576,158
34,775	Rainbow Children's Medicare Ltd	556,027
266,750	B3 SA - Brasil Bolsa Balcao	553,360
103,029	Ades Holding Co	534,009
19,199	Antofagasta Plc	526,382
9,714	Hero MotoCorp Ltd	521,874
741,000	China Construction Bank Corp - H Shares	516,470
7,004	Apollo Hospitals Enterprise Ltd	504,818

## Emerging Markets Equity – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
30,567	Parex Resources Inc	479,227
49,700	Sieyuan Electric Co Ltd Class A	478,202
63,093	Banco do Brasil SA	477,650
6,793	Orion Corp	464,886
41,500	Proya Cosmetics Co Ltd Class A	463,376
4,334	Dino Polska SA	454,629
71,000	Tsingtao Brewery Co Ltd - H Shares	452,418

## Euro Bond – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost EUR
1,540,000	European Union, 3.25%, 04/07/2034	1,578,808
825,000	European Union, 3.13%, 04/12/2030	836,936
450,000	European Financial Stability Facility, 3.50%, 11/04/2029	461,576
450,000	Kreditanstalt fuer Wiederaufbau, 1.25%, 30/06/2027	427,137
200,000	ASR Nederland NV, 6.63%, 29/12/2049	200,000
200,000	Warnermedia Holdings Inc, 4.69%, 17/05/2033	200,000
200,000	CECONOMY AG, 6.25%, 15/07/2029	200,000
200,000	Engie SA, 4.25%, 06/03/2044	199,814
160,000	Republic of Poland Government International Bond, 3.63%, 11/01/2034	159,223
143,000	Slovakia Government Bond, 3.75%, 06/03/2034	142,484
135,000	Molson Coors Beverage Co, 3.80%, 15/06/2032	134,820
119,000	Portugal Obrigacoes do Tesouro OT, 2.88%, 20/10/2034	117,689
100,000	AT&T Inc, 4.30%, 18/11/2034	104,799
100,000	Crelan SA, 6.00%, 28/02/2030	104,450
100,000	Fnac Darty SA, 6.00%, 01/04/2029	102,625
103,000	Lithuania Government International Bond, 3.50%, 03/07/2031	101,862
100,000	Landsbankinn HF, 5.00%, 13/05/2028	101,277
101,000	Slovakia Government Bond, 3.75%, 23/02/2035	101,084
100,000	Virgin Money UK Plc, 4.00%, 18/03/2028	100,220
100,000	BNP Paribas SA, 4.10%, 13/02/2034	100,000

## Euro Bond – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

Units	Security Description	Proceeds EUR
970,000	European Union, 3.25%, 04/07/2034	991,876
200,000	Engie SA, 4.25%, 06/03/2044	201,168
169,000	Italy Buoni Poliennali Del Tesoro, 1.75%, 30/05/2024	167,640
161,000	Spain Government Bond, 3.55%, 31/10/2033	164,740
180,381	French Republic Government Bond OAT, 1.25%, 25/05/2038	142,863
136,000	Italy Buoni Poliennali Del Tesoro, 1.60%, 01/06/2026	131,629
134,071	Bundesrepublik Deutschland Bundesanleihe, 1.70%, 15/08/2032	128,248
119,000	Portugal Obrigacoes do Tesouro OT, 2.88%, 20/10/2034	116,888
100,000	Commerzbank AG, 6.75%, 05/10/2033	107,190
100,000	Bayerische Landesbank, 7.00%, 05/01/2034	106,650
100,000	Crelan SA, 6.00%, 28/02/2030	106,399
100,000	Unibail-Rodamco-Westfield SE, 7.25%, 29/12/2049	106,010
100,000	Carmila SA, 5.50%, 09/10/2028	104,180
100,000	Global Payments Inc, 4.88%, 17/03/2031	104,142
100,000	Loxam SAS, 6.38%, 15/05/2028	103,450
100,000	Caisse Francaise de Financement Local, 3.50%, 20/03/2029	103,410
100,000	AT&T Inc, 4.30%, 18/11/2034	103,357
100,000	Fnac Darty SA, 6.00%, 01/04/2029	102,950
100,000	Imerys SA, 4.75%, 29/11/2029	102,294
103,000	Lithuania Government International Bond, 3.50%, 03/07/2031	102,258

## Euro Bond Absolute Return – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost EUR
1,860,000	European Union, 3.00%, 04/12/2034	1,867,100
1,836,000	European Union, 3.13%, 04/12/2030	1,865,129
1,884,518	United States Treasury Inflation Indexed Bonds, 0.13%, 15/04/2026	1,686,466
1,500,000	Bundesrepublik Deutschland Bundesanleihe, 2.30%, 15/02/2033	1,487,685
1,425,000	Bundesobligation, 2.10%, 12/04/2029	1,402,884
5,450,000	Republic of Poland Government Bond, 5.75%, 25/04/2029	1,283,816
8,400,000	Nykredit Realkredit AS, 5.00%, 01/10/2053	1,138,867
800,000	Centrica Plc, 6.50%, 21/05/2055	930,365
883,000	Croatia Government International Bond, 3.38%, 12/03/2034	876,061
3,500,000	Republic of Poland Government Bond, 4.75%, 25/07/2029	786,042
700,000	European Financial Stability Facility, 3.50%, 11/04/2029	714,882
700,000	Warnermedia Holdings Inc, 4.69%, 17/05/2033	700,000
700,000	Kreditanstalt fuer Wiederaufbau, 2.63%, 26/04/2029	695,181
687,000	Slovakia Government Bond, 3.75%, 23/02/2035	688,414
581,000	AA Bond Co Ltd, 6.85%, 31/07/2031	675,387
630,000	Republic of Poland Government International Bond, 3.63%, 11/01/2034	627,134
500,000	Investec Plc, 10.50%, 29/12/2049	583,807
581,000	Spain Government Bond, 3.45%, 31/10/2034	579,931
500,000	Traton Finance Luxembourg SA, 5.63%, 16/01/2029	579,685
488,000	Schroders Plc, 6.35%, 18/07/2034	570,689

## Euro Bond Absolute Return – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

Units	Security Description	Proceeds EUR
5,450,000	Republic of Poland Government Bond, 5.75%, 25/04/2029	1,277,636
4,900,000	Republic of Poland Government Bond, 6.00%, 25/10/2033	1,174,274
1,080,000	European Union, 3.00%, 04/12/2034	1,073,482
1,000,000	Bundesobligation, 2.10%, 12/04/2029	981,270
800,000	Spain Government Bond, 3.55%, 31/10/2033	818,004
700,000	Kreditanstalt fuer Wiederaufbau, 2.63%, 26/04/2029	692,192
707,808	United States Treasury Inflation Indexed Bonds, 0.13%, 15/04/2026	636,359
500,000	Investec Plc, 10.50%, 29/12/2049	594,184
500,000	Centrica Plc, 6.50%, 21/05/2055	592,046
500,000	Traton Finance Luxembourg SA, 5.63%, 16/01/2029	582,417
488,000	Schroders Plc, 6.35%, 18/07/2034	571,819
4,000,000	Nykredit Realkredit AS, 4.00%, 01/10/2053	526,964
613,000	Slovenia Government Bond, 1.50%, 25/03/2035	512,285
500,000	Orsted AS, 5.13%, 14/03/3024	506,500
500,000	Engie SA, 4.25%, 06/03/2044	502,920
551,000	Kreditanstalt fuer Wiederaufbau, 0.75%, 15/01/2029	502,369
506,000	Italy Buoni Poliennali Del Tesoro, 1.20%, 15/08/2025	490,863
400,000	AA Bond Co Ltd, 6.85%, 31/07/2031	471,872
507,000	Romanian Government International Bond, 3.62%, 26/05/2030	465,527
460,000	Italy Buoni Poliennali Del Tesoro, 1.85%, 01/07/2025	451,913

## European High Yield Bond – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost EUR
5,348,000	Bellis Acquisition Co Plc, 8.13%, 14/05/2030	6,230,644
5,126,000	Orsted AS, 5.13%, 14/03/3024	5,124,105
4,800,000	Synthomer Plc, 7.38%, 02/05/2029	4,800,000
4,850,000	Castellum AB, 3.13%, 29/12/2049	4,027,824
3,954,000	Neopharmed Gentili SpA, 7.13%, 08/04/2030	3,961,425
3,800,000	Telefonica Europe BV, 5.75%, 29/12/2049	3,800,000
3,825,000	TK Elevator Midco GmbH, 4.38%, 15/07/2027	3,699,232
3,562,000	PLT VII Finance Sarl, 6.00%, 15/06/2031	3,562,000
3,395,000	Fnac Darty SA, 6.00%, 01/04/2029	3,460,944
3,401,000	Forvia SE, 5.50%, 15/06/2031	3,407,243
3,342,000	CT Investment GmbH, 6.38%, 15/04/2030	3,348,319
3,315,000	Sappi Papier Holding GmbH, 3.13%, 15/04/2026	3,248,110
3,080,000	CECONOMY AG, 6.25%, 15/07/2029	3,077,100
3,100,000	Air France-KLM, 4.63%, 23/05/2029	3,071,918
2,820,000	Telecom Italia SpA, 6.88%, 15/02/2028	2,998,818
2,845,000	INEOS Quattro Finance 2 Plc, 8.50%, 15/03/2029	2,980,493
2,995,000	Ontex Group NV, 3.50%, 15/07/2026	2,928,598
3,200,000	Electricite de France SA, 2.63%, 29/12/2049	2,910,400
2,865,000	Boels Topholding BV, 5.75%, 15/05/2030	2,864,553
2,780,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl, 4.88%, 01/06/2028	2,793,186

## European High Yield Bond – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds EUR
5,700,000	Cellnex Telecom SA, 1.75%, 23/10/2030	5,040,648
3,545,000	Dana Financing Luxembourg Sarl, 8.50%, 15/07/2031	3,884,331
3,770,000	Telecom Italia SpA, 4.00%, 11/04/2024	3,761,876
3,420,000	Nidda Healthcare Holding GmbH, 7.50%, 21/08/2026	3,546,540
3,392,000	Avis Budget Finance Plc, 7.25%, 31/07/2030	3,410,260
3,000,000	Valeo SE, 5.38%, 28/05/2027	3,097,755
4,240,000	Heimstaden Bostad Treasury BV, 1.63%, 13/10/2031	3,019,310
2,900,000	Bayer AG, 7.00%, 25/09/2083	2,939,850
2,781,000	Helios Software Holdings Inc./ION Corporate Solutions Finance Sarl, 7.88%, 01/05/2029	2,781,000
2,820,000	Primo Water Holdings Inc, 3.88%, 31/10/2028	2,689,128
2,500,000	Deutsche Lufthansa AG, 3.75%, 11/02/2028	2,477,568
2,485,000	Verisure Holding AB, 3.88%, 15/07/2026	2,453,938
2,445,000	Jaguar Land Rover Automotive Plc, 4.50%, 15/07/2028	2,432,507
2,500,000	Bayer AG, 5.38%, 25/03/2082	2,354,375
1,996,000	Assemblin Caverion Group AB, 8.96%, 05/07/2029	2,043,623
1,875,000	IHO Verwaltungs GmbH, 8.75%, 15/05/2028	2,037,371
2,100,000	Deutsche Lufthansa AG, 3.50%, 14/07/2029	2,031,039
1,860,000	Banijay Entertainment SASU, 7.00%, 01/05/2029	1,956,643
1,850,000	Loxam SAS, 6.38%, 31/05/2029	1,913,300
1,856,000	Kapla Holding SAS, 3.38%, 15/12/2026	1,791,012
1,662,000	Monitchem HoldCo 3 SA, 8.75%, 01/05/2028	1,740,466
1,700,000	Abertis Infraestructuras Finance BV, 3.25%, 29/12/2049	1,655,715
1,645,000	Iliad Holding SASU, 5.13%, 15/10/2026	1,649,113
1,600,000	PrestigeBidCo GmbH, 9.97%, 15/07/2027	1,618,150
1,745,000	Ashland Services BV, 2.00%, 30/01/2028	1,617,615
1,595,000	Altice Financing SA, 2.25%, 15/01/2025	1,539,973
1,525,000	Lion/Polaris Lux 4 SA, 7.84%, 01/07/2026	1,534,600
1,230,000	British Telecommunications Plc, 8.38%, 20/12/2083	1,518,215
1,400,000	Telefonica Europe BV, 6.75%, 29/12/2049	1,500,450
1,550,000	Cheplapharm Arzneimittel GmbH, 4.38%, 15/01/2028	1,496,525
1,525,000	Forvia SE, 3.75%, 15/06/2028	1,494,500
1,575,000	WEPA Hygieneprodukte GmbH, 2.88%, 15/12/2027	1,482,852
1,470,000	Kapla Holding SAS, 7.22%, 31/07/2030	1,480,680
1,470,000	Q-Park Holding I BV, 5.13%, 01/03/2029	1,473,675



## European Sustainable Equity – Statement of Significant Purchases and Sales

Total purchases:

Units	Security Description	Cost EUR
203,720	Compass Group Plc	5,360,940
400,198	Sage Group Plc	5,264,552
401,137	Nibe Industrier AB	2,200,873
5,723	EssilorLuxottica SA	1,178,100
864	Adyen NV	1,031,092
12,685	Scout24 SE	910,595
23,142	Netcompany Group A/S	896,194
8,532	Nestle SA	815,226
13,811	Bakkafrost P/F	708,887
13,356	Alfen NV	452,391
4,024	London Stock Exchange Group Plc	442,511
2,257	Straumann Holding AG	332,281
8,632	Assa Abloy AB Class B	229,642
204	ASML Holding NV	171,175
4,417	RELX Plc	171,159
308	L'Oreal SA	133,229

## European Sustainable Equity – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds EUR
136,111	3i Group Plc	4,728,308
5,117	ASML Holding NV	4,680,619
17,016	Schneider Electric SE	3,751,048
26,421	Novo Nordisk A/S Class B	3,361,261
23,614	Euronext NV	2,114,085
50,508	Netcompany Group A/S	2,070,073
73,351	Alfen NV	2,055,433
16,565	London Stock Exchange Group Plc	1,849,797
3,640	VAT Group AG	1,781,693
13,458	Reply SpA	1,738,741
62,959	Assa Abloy AB Class B	1,707,789
401,137	Nibe Industrier AB	1,640,439
1,162	Adyen NV	1,549,712
114,400	TeamViewer SE	1,524,292
25,350	Bakkafrost P/F	1,295,162
12,790	Nestle SA	1,277,691
2,798	L'Oreal SA	1,234,225
28,591	RELX Plc	1,200,721
928	Partners Group Holding AG	1,142,370
137,963	HelloFresh SE	973,853
25,840	SolarEdge Technologies Inc	926,343
4,420	EssilorLuxottica SA	914,056
2,482	Kering SA	801,491
54,001	CVS Group Plc	786,490
6,275	Straumann Holding AG	754,825
10,449	Scout24 SE	728,818
27,761	Compass Group Plc	727,303
4,957	Beiersdorf AG	697,878
54,540	Sage Group Plc	690,915
1,893	Tecan Group AG	634,951
35,078	Atlas Copco AB Class A	630,308

## Event Driven – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
13,000,000	United States Treasury Bill, 0.00%, 05/09/2024	12,860,531
9,000,000	United States Treasury Bill, 0.00%, 06/08/2024	8,925,202
8,000,000	United States Treasury Bill, 0.00%, 23/07/2024	7,869,284
7,000,000	United States Treasury Bill, 0.00%, 02/05/2024	6,908,913
7,000,000	United States Treasury Bill, 0.00%, 29/08/2024	6,908,116
7,000,000	United States Treasury Bill, 0.00%, 20/06/2024	6,888,285
7,000,000	United States Treasury Bill, 0.00%, 07/05/2024	6,879,678
7,000,000	United States Treasury Bill, 0.00%, 16/05/2024	6,873,083
7,000,000	United States Treasury Bill, 0.00%, 06/06/2024	6,869,036
7,000,000	United States Treasury Bill, 0.00%, 30/05/2024	6,868,959
7,000,000	United States Treasury Bill, 0.00%, 23/05/2024	6,868,446
7,000,000	United States Treasury Bill, 0.00%, 13/06/2024	6,862,496
6,000,000	United States Treasury Bill, 0.00%, 26/09/2024	5,921,625
6,000,000	United States Treasury Bill, 0.00%, 27/06/2024	5,909,919
6,000,000	United States Treasury Bill, 0.00%, 05/07/2024	5,903,596
6,000,000	United States Treasury Bill, 0.00%, 16/07/2024	5,898,454
5,000,000	United States Treasury Bill, 0.00%, 09/05/2024	4,939,819
5,000,000	United States Treasury Bill, 0.00%, 12/09/2024	4,938,785
3,055,000	Wells Fargo Bank NA, 6.44%, 11/12/2026	3,095,831
3,000,000	Citigroup Inc, 6.90%, 17/03/2026	3,026,394
3,000,000	Morgan Stanley, 6.32%, 18/02/2026	3,011,721
3,000,000	Goldman Sachs Bank USA, 6.14%, 18/03/2027	3,002,340
3,000,000	JPMorgan Chase & Co, 5.93%, 23/06/2025	3,001,803
2,960,000	JPMorgan Chase & Co, 6.29%, 24/02/2026	2,972,201
3,000,000	United States Treasury Bill, 0.00%, 18/04/2024	2,960,268
2,535,000	Caterpillar Financial Services Corp, 5.89%, 14/05/2027	2,535,000
2,568,000	Georgia Power Co, 2.20%, 15/09/2024	2,529,352
2,500,000	American Express Co, 6.71%, 30/10/2026	2,529,103
2,500,000	Bristol-Myers Squibb Co, 5.86%, 20/02/2026	2,509,793
2,500,000	John Deere Capital Corp, 5.93%, 07/03/2025	2,507,675
2,500,000	Oracle Corp, 2.95%, 15/11/2024	2,462,000
2,500,000	US Bank NA, 2.05%, 21/01/2025	2,446,375
2,415,000	JPMorgan Chase & Co, 6.24%, 22/04/2027	2,426,452
2,430,000	Capital One Financial Corp, 3.30%, 30/10/2024	2,401,227
2,100,000	Home Depot Inc, 5.70%, 24/12/2025	2,100,912

## Event Driven – Statement of Significant Purchases and Sales (continued)

Total sales:

Units	Security Description	Proceeds US\$
7,000,000	United States Treasury Bill, 0.00%, 11/04/2024	6,998,986
7,000,000	United States Treasury Bill, 0.00%, 16/05/2024	6,983,808
7,000,000	United States Treasury Bill, 0.00%, 02/05/2024	6,977,512
7,000,000	United States Treasury Bill, 0.00%, 07/05/2024	6,972,343
6,000,000	United States Treasury Bill, 0.00%, 30/04/2024	5,982,462
5,000,000	United States Treasury Bill, 0.00%, 16/04/2024	4,995,620
5,000,000	United States Treasury Bill, 0.00%, 23/04/2024	4,990,529
5,000,000	United States Treasury Bill, 0.00%, 09/05/2024	4,984,939
3,000,000	JPMorgan Chase & Co, 5.93%, 23/06/2025	3,001,581
3,000,000	United States Treasury Bill, 0.00%, 18/04/2024	2,996,502
2,435,000	JPMorgan Chase & Co, 6.29%, 24/02/2026	2,443,441
41,994	Viking Holdings Ltd	1,098,143
9,816	Astera Labs Inc	515,929
10,536	Rubrik Inc Class A	406,690
3,174	Ibotta Inc Class A	371,358
8,008	Loar Holdings Inc	360,360
7,826	Bowhead Specialty Holdings Inc Class I	179,998
747	CG Oncology Inc	21,663
293	UL Solutions Inc Class A	10,029

## Global Bond – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost US\$
3,416,000	State of Lower Saxony, 2.63%, 09/01/2034	3,714,673
3,165,000	United States Treasury Note/Bond, 4.00%, 15/02/2034	3,083,382
2,832,336	Bundesobligation, 2.10%, 12/04/2029	2,993,297
2,659,595	Bundesrepublik Deutschland Bundesanleihe, 2.20%, 15/02/2034	2,824,514
2,000,000	Estonia Government International Bond, 3.25%, 17/01/2034	2,175,491
1,600,000	United Kingdom Gilt, 1.50%, 22/07/2026	1,922,312
1,720,000	Land Berlin, 3.00%, 13/03/2054	1,846,973
1,500,000	State of Mecklenburg – Western Pomerania, 2.55%, 12/01/2032	1,636,867
1,500,000	Romanian Government International Bond, 5.63%, 22/02/2036	1,599,335
1,400,000	Italy Buoni Poliennali Del Tesoro, 3.85%, 01/07/2034	1,507,723
1,500,000	Province of Manitoba Canada, 4.90%, 31/05/2034	1,495,890
1,331,000	Spain Government Bond, 3.25%, 30/04/2034	1,454,451
1,266,000	Spain Government Bond, 3.45%, 31/10/2034	1,366,533
192,900,000	Japan Government Ten Year Bond, 0.50%, 20/03/2033	1,229,232
1,075,000	United States Treasury Note/Bond, 4.50%, 15/11/2033	1,111,889
7,150,000	Nykredit Realkredit AS, 5.00%, 01/10/2053	1,044,442
1,200,000	PSP Capital Inc, 3.75%, 15/06/2029	871,865
835,000	Fannie Mae Pool, 6.00%, 01/02/2055	845,666
835,000	Fannie Mae Pool, 6.00%, 01/03/2055	842,632
835,000	Fannie Mae Pool, 6.00%, 01/04/2054	842,469

## Global Bond – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
3,416,000	State of Lower Saxony, 2.63%, 09/01/2034	3,664,977
3,165,000	United States Treasury Note/Bond, 4.00%, 15/02/2034	3,065,339
2,050,000	State of Hesse, 2.88%, 04/07/2033	2,288,600
2,065,000	United States Treasury Note/Bond, 4.50%, 15/11/2033	2,147,322
1,720,000	Land Berlin, 3.00%, 13/03/2054	1,819,365
1,755,000	United States Treasury Note/Bond, 4.13%, 15/08/2053	1,703,980
1,500,000	Gemeinsame Deutsche Bundeslaender, 3.00%, 26/04/2030	1,644,881
1,500,000	Romanian Government International Bond, 5.63%, 22/02/2036	1,622,709
1,500,000	State of Mecklenburg – Western Pomerania, 2.55%, 12/01/2032	1,598,020
1,300,000	State of Brandenburg, 3.00%, 20/07/2033	1,465,164
1,236,000	Autonomous Community of Madrid Spain, 3.60%, 30/04/2033	1,354,862
980,000	Schleswig-Holstein, Land, 3.00%, 05/06/2030	1,072,419
1,000,000	Estonia Government International Bond, 3.25%, 17/01/2034	1,063,526
6,993,777	Nykredit Realkredit AS, 4.00%, 01/10/2053	989,972
905,000	Land Berlin, 3.00%, 11/07/2031	989,668
785,000	Land Berlin, 3.00%, 04/05/2028	877,129
1,261,000	Canadian Government Bond, 2.25%, 01/06/2029	873,285
835,000	Fannie Mae Pool, 6.00%, 01/01/2055	845,568
835,000	Fannie Mae Pool, 6.00%, 01/02/2055	842,959
835,000	Fannie Mae Pool, 6.00%, 01/03/2055	842,437
835,000	Fannie Mae Pool, 6.00%, 01/06/2054	840,088
835,000	Fannie Mae Pool, 6.00%, 01/04/2054	838,131
835,000	Fannie Mae Pool, 6.00%, 01/05/2054	835,783
742,000	Land Baden-Wuerttemberg, 3.00%, 27/06/2033	833,135
742,000	Autonomous Community of Madrid Spain, 3.36%, 31/10/2028	808,149

## Global Diversified Income FMP - 2024 – Statement of Significant Purchases and Sales

Total purchases:

Units	Security Description	Cost US\$
35,290,000	United States Treasury Bill, 0.00%, 18/06/2024	35,005,866
33,130,000	United States Treasury Bill, 0.00%, 18/04/2024	32,718,412
30,000,000	United States Treasury Bill, 0.00%, 12/06/2025	28,583,276
28,000,000	United States Treasury Bill, 0.00%, 27/06/2024	27,848,557
18,390,000	United States Treasury Bill, 0.00%, 14/05/2024	18,239,186

Total sales:

Units	Security Description	Proceeds US\$
30,000,000	United States Treasury Bill, 0.00%, 12/06/2025	28,577,280
7,060,000	United States Treasury Bill, 0.00%, 18/04/2024	7,003,389
4,000,000	Barclays Plc, 4.38%, 11/09/2024	3,986,000
3,850,000	Synchrony Financial, 4.25%, 15/08/2024	3,839,875
3,685,000	EQM Midstream Partners LP, 4.00%, 01/08/2024	3,666,944
3,005,000	Buckeye Partners LP, 4.35%, 15/10/2024	2,989,975
2,600,000	Societe Generale SA, 2.63%, 16/10/2024	2,573,142
2,500,000	SNB Funding Ltd, 2.75%, 02/10/2024	2,476,500
1,930,000	Live Nation Entertainment Inc, 4.88%, 01/11/2024	1,921,315
1,600,000	Huarong Finance 2019 Co Ltd, 3.25%, 13/11/2024	1,570,982
1,250,000	REC Ltd, 3.38%, 25/07/2024	1,236,375
1,100,000	Anglo American Capital Plc, 3.63%, 11/09/2024	1,093,213
1,000,000	Weibo Corp, 3.50%, 05/07/2024	998,500
889,000	Wynn Macau Ltd, 4.88%, 01/10/2024	884,111
889,000	Minmetals Bounteous Finance BVI Ltd, 3.38%, 29/12/2049	883,666
450,000	REC Ltd, 3.50%, 12/12/2024	441,576
400,000	ABJA Investment Co Pte Ltd, 5.95%, 31/07/2024	399,404
249,000	Adani Ports & Special Economic Zone Ltd, 3.38%, 24/07/2024	247,929

## Global Equity Megatrends – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost US\$
71,868	Chart Industries Inc	10,737,527
275,230	Perrigo Co Plc	7,923,952
42,551	Nice Ltd ADR	7,727,997
82,609	Amdocs Ltd	6,875,013
78,927	Alibaba Group Holding Ltd ADR	5,779,031
197,654	ModivCare Inc	5,291,802
43,402	Expedia Group Inc	5,233,446
1,420,239	Pets at Home Group Plc	5,098,823
116,716	Scholastic Corp	4,254,515
77,386	Stericycle Inc	3,573,958
15,569	Tetra Tech Inc	2,695,774
48,884	Delta Air Lines Inc	1,900,537
50,925	Corning Inc	1,617,184
75,520	Gen Digital Inc	1,593,139
47,073	Criteo SA ADR	1,426,013
123,564	Despegar.com Corp	1,273,364
69,877	Element Fleet Management Corp	1,181,685
8,477	Alphabet Inc Class A	1,170,838
29,161	ATI Inc	1,156,775
69,321	Zeta Global Holdings Corp Class A	644,393



## Global Equity Megatrends – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

Units	Security Description	Proceeds US\$
57,856	Vistra Corp	4,563,699
66,420	Stericycle Inc	3,919,238
24,555	TE Connectivity Ltd	3,498,760
58,008	Zeta Global Holdings Corp Class A	934,423
43,041	Despegar.com Corp	599,471
7,605	Uber Technologies Inc	569,642
9,844	Gen Digital Inc	220,764
697	Expedia Group Inc	101,961
2,868	Perrigo Co Plc	96,921
3,852	Criteo SA ADR	93,599
22,661	Pets at Home Group Plc	88,534
1,200	Alibaba Group Holding Ltd ADR	87,734
2,036	Delta Air Lines Inc	82,293
1,994	ModivCare Inc	81,026
918	Amdocs Ltd	80,151
2,550	Corning Inc	77,784
535	Alphabet Inc Class A	72,557
4,209	Element Fleet Management Corp	69,346
1,816	Scholastic Corp	67,566
2,982	Element Solutions Inc	66,757

## Global Flexible Credit Income – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost US\$
2,605,000	UKG Inc, 6.88%, 01/02/2031	2,627,231
2,500,000	Aimco CLO 16 Ltd Series 2021-16X Class D1R, 0.00%, 17/07/2037	2,500,000
2,610,000	HealthEquity Inc, 4.50%, 01/10/2029	2,404,463
2,265,000	XPO Inc, 7.13%, 01/02/2032	2,342,749
2,125,000	AmWINS Group Inc, 6.38%, 15/02/2029	2,133,912
2,000,000	AGL CLO 9 Ltd Series 2020-9X Class DR, 8.87%, 20/04/2037	2,000,000
2,000,000	Ballyrock CLO 26 Ltd Series 2024-26X Class C1, 8.63%, 25/07/2037	2,000,000
2,000,000	Canyon CLO 2023-2 Ltd Series 2023-2X Class D, 8.92%, 15/05/2037	2,000,000
2,000,000	GoldenTree Loan Management US CLO 9 Ltd Series 2021-9X Class DR, 8.67%, 20/04/2037	2,000,000
2,000,000	Invesco US CLO 2024-2 Ltd Series 2024-2X Class D, 8.92%, 15/07/2037,	2,000,000
2,000,000	Invesco US CLO 2024-1 Ltd Series 2024-1RX Class ER, 12.72%, 15/04/2037	2,000,000
2,000,000	Oaktree CLO 2024-26 Ltd Series 2024-26X Class D1, 8.78%, 20/04/2037	2,000,000
2,000,000	Symphony CLO 43 Ltd Series 2024-43X Class E, 12.08% 15/04/2037	2,000,000
1,960,000	Antero Midstream Partners LP / Antero Midstream Finance Corp, 6.63%, 01/02/2032	1,960,000
2,120,000	SeaWorld Parks & Entertainment Inc, 5.25%, 15/08/2029	1,955,700
1,905,000	Wand NewCo 3 Inc, 7.63%, 30/01/2032	1,947,863
2,090,000	Medline Borrower LP, 5.25%, 01/10/2029	1,943,578
1,930,000	Six Flags Entertainment Corp, 7.25%, 15/05/2031	1,939,034
1,800,000	Regal REXNORD Corp, 6.40%, 15/04/2033	1,867,266
1,900,000	T-Mobile USA Inc, 5.15%, 15/04/2034	1,835,970

## Global Flexible Credit Income – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

Units	Security Description	Proceeds US\$
5,080,000	United States Treasury Note/Bond, 3.88%, 15/05/2043	4,631,595
3,540,000	APX Group Inc, 5.75%, 15/07/2029	3,350,396
2,595,000	Summit Midstream Holdings LLC/Summit Midstream Finance Corp, 8.50%, 15/10/2026	2,600,066
2,400,000	KB Home, 7.25%, 15/07/2030	2,475,000
2,435,000	New Fortress Energy Inc, 6.50%, 30/09/2026	2,333,243
2,085,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp, 8.25%, 31/12/2028	2,118,844
2,035,000	Camelot Return Merger Sub Inc, 8.75%, 01/08/2028	2,010,513
2,400,000	EPR Properties, 3.60%, 15/11/2031	1,999,272
1,905,000	Ford Motor Credit Co LLC, 7.20%, 10/06/2030	1,996,500
2,010,000	Prime Security Services Borrower LLC/Prime Finance Inc, 6.25%, 15/01/2028	1,968,652
2,400,000	Broadcom Inc, 3.19%, 15/11/2036	1,839,672
1,960,000	HealthEquity Inc, 4.50%, 01/10/2029	1,827,700
2,000,000	CDW LLC/CDW Finance Corp, 3.28%, 01/12/2028	1,803,540
1,780,000	Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC, 6.50%, 15/02/2028	1,790,057
1,955,000	Energizer Holdings Inc, 4.75%, 15/06/2028	1,786,381
1,740,000	White Cap Buyer LLC, 6.88%, 15/10/2028	1,684,588
1,635,000	Tenet Healthcare Corp, 6.13%, 01/10/2028	1,619,581
1,470,000	Service Properties Trust, 8.63%, 15/11/2031	1,543,500
1,370,000	Carnival Holdings Bermuda Ltd, 10.38%, 01/05/2028	1,495,013
1,685,000	Goodyear Tire & Rubber Co, 5.25%, 15/07/2031	1,494,794

## Global High Yield SDG Engagement – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost US\$
4,125,000	Medline Borrower LP, 5.25%, 01/10/2029	3,883,018
1,900,000	Telecom Italia SpA, 7.88%, 31/07/2028	2,283,991
2,270,000	Block Inc, 6.50%, 15/05/2032	2,274,713
2,100,000	XPO Inc, 7.13%, 01/02/2032	2,155,174
2,140,000	UKG Inc, 6.88%, 01/02/2031	2,144,996
1,682,000	Bellis Acquisition Co Plc, 8.13%, 14/05/2030	2,101,065
1,700,000	Telefonica Europe BV, 6.75%, 29/12/2049	1,975,954
1,855,000	Surgery Center Holdings Inc, 7.25%, 15/04/2032	1,865,214
1,780,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer, 7.00%, 15/01/2031	1,814,694
1,800,000	Veolia Environnement SA, 2.50%, 29/12/2049	1,751,654
1,690,000	CSC Holdings LLC, 11.75%, 31/01/2029	1,693,559
1,870,000	Kaiser Aluminum Corp, 4.50%, 01/06/2031	1,668,500
1,580,000	Adient Global Holdings Ltd, 8.25%, 15/04/2031	1,660,473
1,400,000	Electricite de France SA, 7.50%, 29/12/2049	1,641,283
1,615,000	Six Flags Entertainment Corp, 7.25%, 15/05/2031	1,633,799
1,810,000	Sunrise FinCo I BV, 4.88%, 15/07/2031	1,624,060
1,495,000	Orsted AS, 5.13%, 14/03/3024	1,614,936
1,805,000	Braskem Netherlands Finance BV, 7.25%, 13/02/2033	1,610,450
1,600,000	United Rentals North America Inc, 6.13%, 15/03/2034	1,592,040
1,181,000	British Telecommunications Plc, 8.38%, 20/12/2083	1,579,427

## Global High Yield SDG Engagement – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

Units	Security Description	Proceeds US\$
3,050,000	GTCR AP Finance Inc, 8.00%, 15/05/2027	3,052,394
3,055,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp, 5.88%, 30/06/2029	2,877,261
2,645,000	Energizer Holdings Inc, 6.50%, 31/12/2027	2,622,506
2,370,000	Solaris Midstream Holdings LLC, 7.63%, 01/04/2026	2,385,225
2,125,000	Civitas Resources Inc, 8.63%, 01/11/2030	2,275,579
2,080,000	NCL Corp Ltd, 8.13%, 15/01/2029	2,177,774
2,100,000	Windsor Holdings III LLC, 8.50%, 15/06/2030	2,163,000
2,705,000	Nemak SAB de CV, 3.63%, 28/06/2031	2,117,825
2,105,000	SRS Distribution Inc, 6.13%, 01/07/2029	2,108,488
2,060,000	Prime Security Services Borrower LLC/Prime Finance Inc, 5.75%, 15/04/2026	2,060,740
2,030,000	Summit Midstream Holdings LLC/Summit Midstream Finance Corp, 8.50%, 15/10/2026	2,050,300
2,075,000	PetSmart Inc/PetSmart Finance Corp, 7.75%, 15/02/2029	2,043,544
1,953,000	Alsea SAB de CV, 7.75%, 14/12/2026	1,980,138
1,811,000	Telecom Italia SpA, 2.88%, 28/01/2026	1,917,730
1,855,000	Masonite International Corp, 5.38%, 01/02/2028	1,837,415
1,905,000	Legacy LifePoint Health LLC, 4.38%, 15/02/2027	1,767,943
2,040,000	Ford Motor Credit Co LLC, 2.90%, 10/02/2029	1,759,500
3,000,000	CSC Holdings LLC, 5.75%, 15/01/2030	1,623,840
1,515,000	Teva Pharmaceutical Finance Netherlands III BV, 7.88%, 15/09/2029	1,621,002
1,625,000	Presidio Holdings Inc, 8.25%, 01/02/2028	1,617,306

## Global Investment Grade Credit – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost US\$
1,315,000	United States Treasury Note/Bond, 4.13%, 31/03/2029	1,304,834
784,000	AA Bond Co Ltd, 6.85%, 31/07/2031	992,557
700,000	BPCE SA, 5.38%, 22/10/2031	888,191
800,000	Crelan SA, 5.25%, 23/01/2032	868,274
628,000	Schroders Plc, 6.35%, 18/07/2034	786,225
600,000	Centrica Plc, 6.50%, 21/05/2055	755,340
600,000	Anglo American Capital Plc, 4.13%, 15/03/2032	654,379
600,000	Schaeffler AG, 4.50%, 28/03/2030	646,169
700,000	European Union, 0.00%, 04/07/2031	612,809
600,000	Banco Santander SA, 5.55%, 14/03/2028	600,000
585,000	Fiserv Inc, 5.15%, 15/03/2027	584,421
560,000	Lloyds Banking Group Plc, 5.68%, 05/01/2035	558,627
550,000	Citibank NA, 5.57%, 30/04/2034	548,537
431,000	Barclays Plc, 5.85%, 21/03/2035	545,402
500,000	Morgan Stanley, 3.96%, 21/03/2035	544,275
500,000	Warnermedia Holdings Inc, 4.69%, 17/05/2033	541,250
500,000	Brenntag Finance BV, 3.88%, 24/04/2032	527,528
610,000	JPMorgan Chase & Co, 2.58%, 22/04/2032	513,471
400,000	KBC Group NV, 6.15%, 19/03/2034	512,260
400,000	Traton Finance Luxembourg SA, 5.63%, 16/01/2029	506,320

## Global Investment Grade Credit – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

Units	Security Description	Proceeds US\$
1,315,000	United States Treasury Note/Bond, 4.13%, 31/03/2029	1,291,831
1,090,000	WEC Energy Group Inc, 4.75%, 09/01/2026	1,079,601
900,000	JPMorgan Chase & Co, 4.01%, 23/04/2029	860,940
700,000	Dell International LLC/EMC Corp, 5.30%, 01/10/2029	703,640
600,000	Anglo American Capital Plc, 4.13%, 15/03/2032	654,260
600,000	UBS Group AG, 3.25%, 02/04/2026	640,603
635,000	United States Treasury Note/Bond, 4.38%, 15/12/2026	638,743
640,000	HSBC Holdings Plc, 2.01%, 22/09/2028	572,620
500,000	Bayerische Landesbank, 7.00%, 05/01/2034	571,905
685,000	Bank of America Corp, 1.90%, 23/07/2031	559,692
530,000	European Union, 0.80%, 04/07/2025	554,554
595,000	Athene Global Funding, 1.61%, 29/06/2026	541,093
540,000	Cox Communications Inc, 5.70%, 15/06/2033	540,653
500,000	Brenntag Finance BV, 3.88%, 24/04/2032	533,960
400,000	Ford Motor Credit Co LLC, 5.63%, 09/10/2028	505,443
500,000	T-Mobile USA Inc, 3.75%, 15/04/2027	481,305
480,000	Comcast Corp, 4.80%, 15/05/2033	467,347
500,000	Thames Water Utilities Finance Plc, 4.38%, 18/01/2031	464,023
440,000	Oracle Corp, 6.15%, 09/11/2029	461,520
410,000	HSBC Holdings Plc, 4.79%, 10/03/2032	460,736

## Global Opportunistic Bond – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
1,170,279	Bundesobligation, 2.10%, 12/04/2029	1,255,079
116,250,000	Japan Government Ten Year Bond, 0.80%, 20/03/2034	733,065
529,000	United States Treasury Note/Bond, 4.25%, 31/05/2025	524,662
495,000	Ginnie Mae, 5.50%, 01/02/2055	499,294
495,000	Ginnie Mae, 5.50%, 01/04/2054	495,029
495,000	Ginnie Mae, 5.50%, 01/03/2054	494,954
495,000	Ginnie Mae, 5.50%, 01/05/2054	489,747
9,000,000	Mexican Bonos, 7.75%, 23/11/2034	468,194
395,000	Ginnie Mae, 6.00%, 01/07/2054	398,132
395,000	Ginnie Mae, 6.00%, 01/05/2054	395,895
395,000	Ginnie Mae, 6.00%, 01/06/2054	395,185
8,340,000	Czech Republic Government Bond, 4.50%, 11/11/2032	388,814
300,000	Centrica Plc, 6.50%, 21/05/2055	377,670
356,000	United States Treasury Note/Bond, 4.88%, 31/05/2026	356,279
350,000	Ginnie Mae, 5.00%, 01/02/2055	348,400
350,000	Ginnie Mae, 5.00%, 01/04/2054	344,217
350,000	Ginnie Mae, 5.00%, 01/03/2054	343,492
350,000	Ginnie Mae, 5.00%, 01/05/2054	339,322
315,000	Ginnie Mae, 5.50%, 01/07/2038	313,058
315,000	Ginnie Mae, 5.50%, 01/06/2054	311,630
300,000	United States Treasury aNote/Bond, 4.50%, 31/05/2029	300,927



## Global Opportunistic Bond – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
3,297,000	New Zealand Government Bond, 3.50%, 14/04/2033	1,833,085
3,099,000	Republic of Poland Government Bond, 6.00%, 25/10/2033	820,634
11,640,000	Mexican Bonos, 7.75%, 29/05/2031	597,035
495,000	Ginnie Mae, 5.50%, 01/01/2055	499,216
8,108,000,000	Indonesia Treasury Bond, 7.00%, 15/02/2033	496,648
495,000	Ginnie Mae, 5.50%, 01/02/2055	495,070
495,000	Ginnie Mae, 5.50%, 01/03/2054	495,068
495,000	Ginnie Mae, 5.50%, 01/04/2054	490,308
495,000	Ginnie Mae, 5.50%, 01/05/2054	488,663
488,000	Portugal Obrigaçoes do Tesouro OT, 1.65%, 16/07/2032	480,898
395,000	Ginnie Mae, 6.00%, 01/06/2054	398,425
395,000	Ginnie Mae, 6.00%, 01/05/2054	397,191
300,000	Volkswagen Financial Services NV, 4.25%, 09/10/2025	373,551
370,000	Verizon Communications Inc, 1.88%, 26/10/2029	362,630
350,000	Ginnie Mae, 5.00%, 01/01/2055	348,250
350,000	Ginnie Mae, 5.00%, 01/03/2054	344,135
350,000	Ginnie Mae, 5.00%, 01/02/2055	343,451
350,000	Ginnie Mae, 5.00%, 01/04/2054	339,336
350,000	Ginnie Mae, 5.00%, 01/05/2054	335,398
1,164,000	Republic of Poland Government Bond, 7.50%, 25/07/2028	320,363
315,000	Ginnie Mae, 5.50%, 01/06/2054	313,226
338,309	Freddie Mac Pool, 4.00%, 01/09/2052	312,672
300,000	Banque Federative du Credit Mutuel SA, 1.25%, 03/06/2030	281,941

## Global Real Estate Securities – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
3,027	AvalonBay Communities Inc	543,536
218	Comforia Residential REIT Inc	453,263
4,477	Camden Property Trust	421,928
15,225	Warehouses de Pauw CVA	419,664
9,270	Brookfield Corp	379,129
467	Equinix Inc	367,975
6,780	Gaming & Leisure Properties Inc	312,200
10,192	Vonovia SE	308,736
32,500	Sun Hung Kai Properties Ltd	307,528
7,855	UDR Inc	291,216
12,064	Goodman Group	259,903
1,857	Digital Realty Trust Inc	259,771
6,607	Cellnex Telecom SA	233,373
4,716	Ventas Inc	230,987
52	Nippon Accommodations Fund Inc Class A	218,903
7,000	Sumitomo Realty & Development Co Ltd	216,120
72,328	Stockland	214,256
2,782	Iron Mountain Inc	213,438
32,573	Inmobiliaria Colonial Socimi SA	208,064
1,634	Sun Communities Inc	204,369
1,886	Federal Realty Investment Trust	190,602
1,485	Prologis Inc	190,190
962	American Tower Corp	189,652
7,500	Nomura Real Estate Holdings Inc	189,620
11,603	Macerich Co	181,703
6,573	Essential Properties Realty Trust Inc	179,564
1,357	PSP Swiss Property AG	176,114
14,125	American Healthcare REIT Inc	169,878
4,865	Invitation Homes Inc	167,310
511	Public Storage	144,392
661	SBA Communications Corp Class A	140,235
815	Simon Property Group Inc	116,716
1,515	Unibail-Rodamco-Westfield	114,471

## Global Real Estate Securities – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
29,400	Mitsui Fudosan Co Ltd	438,240
11,315	Apartment Income REIT Corp	429,413
38,597	Merlin Properties Socimi SA	422,787
405	LaSalle Logiport REIT	418,627
394,000	Sino Land Co Ltd	413,151
1,732	Essex Property Trust Inc	403,066
3,708	Gecina SA	375,440
3,152	Crown Castle Inc	331,655
2,456	PSP Swiss Property AG	307,399
4,970	Equity Residential	296,259
15,577	Kimco Realty Corp	293,067
1,860	Extra Space Storage Inc	281,411
9,438	VICI Properties Inc Class A	277,062
896	Public Storage	255,928
172,053	Region RE Ltd	253,020
62	Nippon Building Fund Inc	242,355
52	Nippon Accommodations Fund Inc Class A	213,504
43,000	CK Asset Holdings Ltd	193,873
1,180	Simon Property Group Inc	177,480
1,601	Swiss Prime Site AG	155,510
2,453	Boston Properties Inc	153,680
176	Equinix Inc	148,582
8,798	Urban Edge Properties	147,364
30,467	Great Portland Estates Plc	147,353
2,760	Gaming & Leisure Properties Inc	122,046
1,455	Iron Mountain Inc	113,227
600	AvalonBay Communities Inc	110,803
553	American Tower Corp	106,260
1,943	Realty Income Corp	101,886
597	EastGroup Properties Inc	97,364
780	Prologis Inc	97,265
429	SBA Communications Corp Class A	95,568
975	Welltower Inc	88,263

## Global Sustainable Equity – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost US\$
5,937	NVIDIA Corp	6,710,294
3,586	Broadcom Inc	4,564,908
31,198	CoStar Group Inc	2,593,933
27,791	Uber Technologies Inc	2,080,253
3,055	Eli Lilly & Co	1,925,932
3,847	Kinsale Capital Group Inc	1,681,419
1,903	ASML Holding NV	1,401,130
18,809	Nasdaq Inc	1,126,279
2,568	Microsoft Corp	971,255
642	Adyen NV	817,056
4,902	Amazon.com Inc	734,579
1,088	Adobe Inc	557,142
3,077	Alphabet Inc Class A	441,837
626	Netflix Inc	298,201
1,636	Zoetis Inc Class A	269,884
488	L'Oreal SA	227,259
2,329	Starbucks Corp	214,176
1,899	Abbott Laboratories	212,179
1,461	Nestle SA	166,674
2,243	Brown & Brown Inc	163,967

## Global Sustainable Equity – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
5,826	Intuit Inc	3,695,525
5,919	Synopsys Inc	2,906,223
6,937	Microsoft Corp	2,888,645
3,188	VAT Group AG	1,604,969
8,717	Amazon.com Inc	1,567,508
48,948	Alfen NV	1,548,745
2,654	UnitedHealth Group Inc	1,366,108
2,029	Netflix Inc	1,272,537
2,474	Elevance Health Inc	1,207,396
1,270	ASML Holding NV	1,199,174
4,297	Schneider Electric SE	1,011,902
1,776	Thermo Fisher Scientific Inc	1,011,615
5,455	Alphabet Inc Class A	875,474
595	Adyen NV	869,913
4,004	Applied Materials Inc	863,783
24,155	3i Group Plc	861,137
1,817	Mastercard Inc Class A	860,801
1,791	S&P Global Inc	759,592
93,223	HelloFresh SE	719,076
14,500	Recruit Holdings Co Ltd	714,339
21,006	SolarEdge Technologies Inc	703,625
1,627	Moody's Corp	624,948
7,677	Starbucks Corp	606,003
2,023	Visa Inc Class A	573,975
3,580	Estee Lauder Cos Inc Class A	464,653
4,836	Brown & Brown Inc	408,802
289	Broadcom Inc	400,771
6,317	Bakkafrost P/F	394,792
819	L'Oreal SA	393,792

## Global Sustainable Value – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost US\$
374	Booking Holdings Inc	1,375,486
4,747	QUALCOMM Inc	785,570
9,278	Medtronic Plc	762,381
227,826	Intesa Sanpaolo SpA	760,293
18,328	Verizon Communications Inc	732,016
3,724	Apple Inc	670,977
2,280	Cummins Inc	628,081
11,995	eBay Inc	607,132
5,791	Novartis AG	571,151
3,245	Alphabet Inc Class A	529,396
2,261	American Express Co	495,192
12,386	UniCredit SpA	484,661
3,128	Johnson & Johnson	481,293
12,464	Cie Generale des Etablissements Michelin SCA	481,055
6,357	Masco Corp	474,886
75,443	BP Plc	464,049
1,582	NXP Semiconductors NV	423,509
3,785	NetApp Inc	418,946
2,814	TE Connectivity Ltd	417,544
4,074	Bunge Global SA	413,409

## Global Sustainable Value – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
707	Broadcom Inc	918,237
190	Booking Holdings Inc	687,113
10,174	Gilead Sciences Inc	660,400
50,500	Honda Motor Co Ltd	562,935
12,067	Cisco Systems Inc	559,277
1,362	Home Depot Inc	488,792
4,853	Bayerische Motoren Werke AG	478,092
10,700	Bridgestone Corp	455,404
14,194	UniCredit SpA	443,917
1,496	McDonald's Corp	423,527
3,455	Expeditors International of Washington Inc	412,483
773	Parker-Hannifin Corp	371,441
5,403	Coca-Cola Europacific Partners Plc	366,201
23,741	Credit Agricole S.A	354,549
499,827	Lloyds Banking Group Plc	349,749
154,061	Barclays Plc	343,122
7,659	Deutsche Post AG	323,564
10,900	Takeda Pharmaceutical Co Ltd	316,941
1,136	Amgen Inc	316,157
4,540	Cognizant Technology Solutions Corp Class A	300,625
5,127	Samsung Electronics Co Ltd	294,477
18,118	Eni SpA	291,981
1,239	Illinois Tool Works Inc	291,177
769	Humana Inc	289,193
54,705	Santos Ltd	278,235
513	Ulta Beauty Inc	276,827
6,730	Brookfield Asset Management Ltd Class A	263,738
9,198	Fox Corp Class B	258,771
4,395	Bank of New York Mellon Corp	258,426
5,037	Molson Coors Beverage Co Class B	256,078
2,500	Hitachi Ltd	255,767
946	Roche Holding AG	255,636
916	Kuehne + Nagel International AG	249,973

## High Yield Bond – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost US\$
21,565,000	Medline Borrower LP, 5.25%, 01/10/2029	20,304,846
11,205,000	Block Inc, 6.50%, 15/05/2032	11,221,175
10,155,000	CSC Holdings LLC, 11.75%, 31/01/2029	10,209,450
9,765,000	UKG Inc, 6.88%, 01/02/2031	9,781,350
9,076,000	Cotiviti Inc, 15.25%, 05/01/2031	9,076,000
8,290,000	Vistra Operations Co LLC, 6.88%, 15/04/2032	8,290,000
8,065,000	Surgery Center Holdings Inc, 7.25%, 15/04/2032	8,109,063
8,050,000	Fortress Intermediate 3 Inc, 7.50%, 01/06/2031	8,103,063
8,100,000	Allied Universal Holdco LLC, 7.88%, 15/02/2031	8,094,475
8,465,000	Cloud Software Group Inc, 6.50%, 31/03/2029	7,985,784
7,725,000	Wand NewCo 3 Inc, 7.63%, 30/01/2032	7,812,588
7,735,000	Royal Caribbean Cruises Ltd, 6.25%, 15/03/2032	7,735,000
7,400,000	United Rentals North America Inc, 6.13%, 15/03/2034	7,390,381
6,895,000	Arsenal AIC Parent LLC, 11.50%, 01/10/2031	7,343,175
7,075,000	XPO Inc, 7.13%, 01/02/2032	7,327,636
7,985,000	UPC Broadband Finco BV, 4.88%, 15/07/2031	7,189,438
7,150,000	Acrisure LLC / Acrisure Finance Inc, 7.50%, 06/11/2030	7,150,000
7,145,000	LifePoint Health Inc, 10.00%, 01/06/2032	7,145,000
7,863,000	H&E Equipment Services Inc, 3.88%, 15/12/2028	7,136,492
7,065,000	Fortress Transportation & Infrastructure Investors LLC, 7.00%, 01/05/2031	7,065,000



## High Yield Bond – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

Units	Security Description	Proceeds US\$
35,890,000	United States Treasury Note/Bond, 5.00%, 31/08/2025	36,179,840
17,485,000	New Fortress Energy Inc, 6.50%, 30/09/2026	16,743,091
14,575,000	Parexel International Inc, 8.71%, 15/11/2028	14,575,000
11,615,000	American Airlines Inc/AAAdvantage Loyalty IP Ltd, 5.75%, 20/04/2029	11,328,113
9,980,000	Engerizer Holdings Inc, 6.50%, 31/12/2027	9,897,700
9,155,000	Civitas Resources Inc, 8.63%, 01/11/2030	9,807,248
7,970,000	Camelot Return Merger Sub Inc, 8.75%, 01/08/2028	7,925,223
7,645,000	EquipmentShare.com Inc, 9.00%, 15/05/2028	7,830,142
14,630,000	CSC Holdings LLC, 5.75%, 15/01/2030	7,764,629
7,735,000	Royal Caribbean Cruises Ltd, 6.25%, 15/03/2032	7,764,006
8,150,000	NRG Energy Inc, 5.25%, 15/06/2029	7,743,588
8,440,000	Pilgrim's Pride Corp, 4.25%, 15/04/2031	7,437,855
7,430,000	JPMorgan Chase & Co, 4.60%, 29/12/2049	7,324,625
7,765,000	CCO Holdings LLC/CCO Holdings Capital Corp, 5.00%, 01/02/2028	7,279,252
7,630,000	VICI Properties Inc Class A, 5.13%, 15/05/2032	7,240,334
6,945,000	Pilgrim's Pride Corp, 6.25%, 01/07/2033	7,028,848
6,770,000	Summit Midstream Holdings LLC / Summit Midstream Finance Corp, 8.50%, 15/10/2026	6,837,700
6,645,000	Carnival Corp, 7.63%, 01/03/2026	6,690,198
6,935,000	Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC, 4.88%, 15/02/2030	6,583,281
6,371,000	Level 3 Financing Inc, 4.63%, 15/09/2027	6,550,789

## InnovAsia 5G – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
16,200	Towa Corp	916,280
21,000	MediaTek Inc	792,522
11,000	ASMedia Technology Inc	679,343
34,000	Phison Electronics Corp	672,159
41,100	SUMCO Corp	660,029
76,000	Chroma ATE Inc	648,395
21,400	Kokusai Electric Corp	624,035
23,800	Taiyo Yuden Co Ltd	601,671
11,300	SoftBank Group Corp	599,592
51,700	Appier Group Inc	585,179
25,000	Auras Technology Co Ltd	576,540
2,300	Maruwa Co Ltd	563,678
22,113	Techwing Inc	528,203
65,000	Fitipower Integrated Technology Inc	519,929
41,700	ASM Pacific Technology Ltd	517,177
984,000	Innolux Corp	509,016
28,200	MISUMI Group Inc	492,717
16,200	Micronics Japan Co Ltd	489,097
12,000	Lotes Co Ltd	484,531
15,100	Socionext Inc	464,791
38,000	Silergy Corp	461,918
9,000	Global Unichip Corp	456,460
115,800	Shenzhen Envicool Technology Co Ltd Class A	451,570
15,400	Tokyo Ohka Kogyo Co Ltd	430,921
2,420	HD Hyundai Electric Co Ltd	423,904
9,100	Shibaura Mechatronics Corp	422,237
2,885	EO Technics Co Ltd	414,387
11,400	Nitto Boseki Co Ltd	406,582
25,000	Accton Technology Corp	401,388
10,000	M31 Technology Corp	398,824
6,938	PSK Holdings Inc	379,813
60,000	Chung-Hsin Electric & Machinery Manufacturing Corp	373,970
2,347	LS Electric Co Ltd	372,687
149,200	Xiaomi Corp Class B	370,619
62,300	Sunny Optical Technology Group Co Ltd	366,004
99,000	Lite-On Technology Corp ADR	360,530
23,000	Elite Material Co Ltd	359,756
57,000	Shin Zu Shing Co Ltd	348,630
4,258	LG Electronics Inc	346,332

## InnovAsia 5G – Statement of Significant Purchases and Sales (continued)

Aggregate purchases greater than one percent of the total value of purchases (continued):

Units	Security Description	Cost US\$
63,000	Hon Hai Precision Industry Co Ltd	331,552
1,718	LG Innotek Co Ltd	330,265
15,000	Taiwan Semiconductor Manufacturing Co Ltd	303,971
4,551	WiseTech Global Ltd	297,847
46,000	Micro-Star International Co Ltd	291,722
16,600	M3 Inc	274,550
205,000	Gamuda Bhd	270,877
3,000	eMemory Technology Inc	251,392

## InnovAsia 5G – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
30,000	Jentech Precision Industrial Co Ltd	873,882
10,047	Hanmi Semiconductor Co Ltd	781,506
1,400	SMC Corp	721,042
42,000	Novatek Microelectronics Corp	678,394
3,610	Fabrinet	670,528
34,000	Phison Electronics Corp	629,856
41,100	SUMCO Corp	622,966
76,000	Chroma ATE Inc	619,623
25,000	Auras Technology Co Ltd	613,000
34,400	Rohm Co Ltd	605,859
4,461	SK Hynix Inc	574,998
146,000	Wistron Corp	548,169
34,793	Tech Mahindra Ltd	540,400
21,400	Kokusai Electric Corp	537,939
38,300	Mercari Inc	533,385
126,073	Shenzhen Sinexcel Electric Co Ltd Class A	528,209
2,598	LEENO Industrial Inc	514,041
65,000	Fitipower Integrated Technology Inc	504,858
10,000	M31 Technology Corp	500,529
10,200	Enplas Corp	489,214
13,236	HPSP Co Ltd	488,809
11,900	Nitto Boseki Co Ltd	487,188
12,816	Haesung DS Co Ltd	473,446
31,000	Accton Technology Corp	471,445
984,000	Innolux Corp	466,065
224,187	Zomato Ltd	465,116
6,100	Towa Corp	458,469
10,000	Global Unichip Corp	454,969
16,500	Harmonic Drive Systems Inc	438,469
15,100	Socionext Inc	433,063
27,277	Bharti Airtel Ltd	415,953
8,341	Polycab India Ltd	407,003
2,885	EO Technics Co Ltd	400,534
214,700	AEM Holdings Ltd	396,921
105,000	Taiwan Union Technology Corp	394,087
15,800	JMDC Inc	393,469
8,000	Lotes Co Ltd	382,150
27,700	M3 Inc	381,218
6,188	JYP Entertainment Corp	372,966

## InnovAsia 5G – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales (continued):

Units	Security Description	Proceeds US\$
14,000	WinWay Technology Co Ltd	340,720
4,000	eMemory Technology Inc	335,547
8,100	Shibaura Mechatronics Corp	329,351
29,000	Faraday Technology Corp	324,893
23,000	Elite Material Co Ltd	317,313
9,000	MediaTek Inc	312,485
60,000	Chung-Hsin Electric & Machinery Manufacturing Corp	310,167
98,300	Zhejiang Sanhua Intelligent Controls Co Ltd	299,295
6,887	Altium Ltd	297,006
41,000	Shin Zu Shing Co Ltd	290,058

## Japan Equity Engagement – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost JPY
120,000	Shofu Inc	465,554,910
93,000	Mitsubishi Logistics Corp	448,346,596
250,000	Trial Holdings Inc	425,000,000
182,000	Itoki Corp	317,196,651
53,000	Lifedrink Co Inc	301,281,280
111,000	Mitsubishi Pencil Co Ltd	266,522,128
55,000	Juroku Financial Group Inc	249,297,370
50,000	Niterra Co Ltd	219,206,072
78,000	Kinden Corp	218,132,412
71,000	Dai-Dan Co Ltd	216,699,711
40,000	Micronics Japan Co Ltd	210,246,452
83,000	SBI Sumishin Net Bank Ltd	194,264,258
105,000	Transaction Co Ltd	192,515,338
44,000	Life Corp	172,448,514
127,300	Mamezo Digital Holdings Co Ltd	169,309,000
49,000	Genda Inc	147,403,917
37,000	Yamazaki Baking Co Ltd	146,585,886
30,000	Takasago Thermal Engineering Co Ltd	137,193,871
30,000	Tokyo Ohka Kogyo Co Ltd	131,595,156
34,000	Tsumura & Co	122,481,526
66,000	USS Co Ltd	106,872,009
28,000	baudroie Inc	105,402,226
100,000	Tokyu Fudosan Holdings Corp	101,224,162
13,000	Macnica Holdings Inc	99,056,795
59,000	Tokyo Century Corp	96,138,447
7,000	Tokyo Seimitsu Co Ltd	81,028,811
19,000	Pilot Corp	78,711,745
90,000	Astroscale Holdings Inc	76,500,000
40,000	Amada Co Ltd	75,081,020

## Japan Equity Engagement – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds JPY
177,000	FP Partner Inc	1,049,579,152
220,000	Trial Holdings Inc	510,553,346
262,200	Ricoh Co Ltd	338,366,133
145,000	Kansai Paint Co Ltd	323,850,600
34,000	Micronics Japan Co Ltd	243,139,082
21,000	Lawson Inc	215,880,000
53,000	MEC Co Ltd	214,052,971
53,000	Nifco Inc	192,123,159
31,000	M&A Research Institute Holdings Inc	180,062,408
93,000	Menicon Co Ltd	179,591,965
56,000	Pasona Group Inc	159,079,076
120,000	Tokyu Fudosan Holdings Corp	138,962,871
29,000	San-A Co Ltd	132,344,923
20,000	Asics Corp	131,686,016
25,000	Hokkoku Financial Holdings Inc	123,955,040
15,000	Macnica Holdings Inc	114,729,757
40,000	JSB Co Ltd	114,279,076
11,000	Tokyo Seimitsu Co Ltd	111,615,135
11,000	Osaka Soda Co Ltd	107,604,760
68,800	Daiwa Industries Ltd	106,930,016
44,000	Shoei Co Ltd	93,405,777
15,000	SHO-BOND Holdings Co Ltd	91,595,170
37,000	Japan Elevator Service Holdings Co Ltd	89,765,188
23,000	Pilot Corp	87,518,396
28,000	Fujimi Inc	87,139,724
50,000	Amada Co Ltd	86,570,666
55,000	Tokyo Century Corp	84,536,990
90,000	Astroscale Holdings Inc	82,941,754
13,000	Lifedrink Co Inc	69,584,730
20,000	Yokogawa Electric Corp	69,245,472
13,000	Mitsubishi Logistics Corp	67,137,660
34,000	Open Up Group Inc	66,758,293
25,000	Justsystems Corp	66,161,376

## Macro Opportunities FX – Statement of Significant Purchases and Sales

There were no purchases during the period.

Total sales:

Units	Security Description	Proceeds EUR
650,000	Finland T-Bill, 0.00%, 14/05/2024	642,176
550,000	France Treasury Bill BTF, 0.00%, 12/06/2024	541,869
490,000	German Treasury Bill, 0.00%, 19/06/2024	482,552
450,000	German Treasury Bill, 0.00%, 17/04/2024	445,992
350,000	French Republic Government Bond OAT, 0.00%, 25/03/2024	347,735
300,000	Finland T-Bill, 0.00%, 13/03/2024	298,429



## Next Generation Mobility – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
88,389	Kia Corp	7,768,035
40,770	L&F Co Ltd	5,234,671
10,773	Ferrari NV	4,544,854
49,200	Hitachi Ltd	4,331,659
36,577	Hanmi Semiconductor Co Ltd	4,238,218
30,778	Albemarle Corp	3,864,608
114,020	Stellantis NV	3,261,609
10,381	Eaton Corp Plc	3,186,643
43,219	nVent Electric Plc	3,179,854
25,569	Autoliv Inc	3,090,363
87,545	Infineon Technologies AG	3,067,483
35,282	ON Semiconductor Corp	2,475,515
51,455	ABB Ltd	2,399,525
72,500	BYD Co Ltd - H Shares	1,844,089
10,517	Taiwan Semiconductor Manufacturing Co Ltd ADR	1,584,547
4,698	Samsung SDI Co Ltd	1,543,547
59,500	Contemporary Amperex Technology Co Ltd Class A	1,542,772
2,503	Linde Plc	1,088,123
14,886	Lattice Semiconductor Corp	1,022,426
2,945	LG Energy Solution Ltd	935,604
773	ASML Holding NV	690,709

## Next Generation Mobility – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
87,838	Trimble Inc	4,958,791
12,401	Caterpillar Inc	4,378,965
12,473	ANSYS Inc	4,189,553
23,384	T-Mobile US Inc	3,768,330
9,101	Deere & Co	3,624,952
4,848	NVIDIA Corp	3,203,735
19,825	BE Semiconductor Industries NV	3,003,817
26,482	Amphenol Corp Class A	2,929,852
17,834	Advanced Micro Devices Inc	2,711,284
179,594	MP Materials Corp	2,638,819
10,918	Schneider Electric SE	2,542,178
5,601	Linde Plc	2,531,858
14,159	Tesla Inc	2,488,328
28,878	Altair Engineering Inc Class A	2,421,007
13,679	Amazon.com Inc	2,349,960
32,901	Aptiv Plc	2,288,559
20,291	L&F Co Ltd	2,138,510
51,000	MediaTek Inc	2,011,279
102,297	Epiroc AB Class A	1,975,444
108,542	Murata Manufacturing Co Ltd	1,966,065
7,640	Air Products & Chemicals Inc	1,868,057
12,151	Prologis Inc	1,621,064
42,075	Sensata Technologies Holding Plc	1,479,008
5,013	LG Energy Solution Ltd	1,399,183
5,662	Verisk Analytics Inc Class A	1,311,895
1,332	ASML Holding NV	1,293,043
3,850	Cadence Design Systems Inc	1,185,662
16,648	Uber Technologies Inc	1,160,786
24,780	Ambarella Inc	1,145,150
9,415	Qorvo Inc	1,089,919
2,509	S&P Global Inc	1,066,399
37,541	Taiyo Yuden Co Ltd	891,322

## Next Generation Space Economy – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
7,432	Amphenol Corp Class A	850,487
96,000	Astroscale Holdings Inc	809,359
1,549	Linde Plc	693,920
159,481	Rocket Lab USA Inc	689,063
4,054	Keysight Technologies Inc	597,418
3,366	Airbus SE	556,343
27,938	BAE Systems Plc	486,026
1,006	Northrop Grumman Corp	465,689
37,887	MDA Ltd	418,768
1,182	Motorola Solutions Inc	397,130
1,300	Palo Alto Networks Inc	364,635
75,100	Toray Industries Inc	356,348
1,848	Analog Devices Inc	354,777
1,595	Safran SA	345,894
1,208	Cadence Design Systems Inc	339,711
1,916	Advanced Micro Devices Inc	318,973
4,122	Hexcel Corp	300,491
2,981	NV5 Global Inc	299,043
97,800	Singapore Technologies Engineering Ltd	289,515
735	CACI International Inc Class A	278,931
1,791	QUALCOMM Inc	278,764
1,224	Boeing Co	255,311
15,500	Mitsubishi Electric Corp	248,977
39,500	SKY Perfect JSAT Holdings Inc	230,593
522	Teledyne Technologies Inc	222,376
1,360	Thales SA	212,018
207	ASML Holding NV	190,536
152	TransDigm Group Inc	188,271
449	Microsoft Corp	182,036
1,093	Hanwha Aerospace Co Ltd	176,839
1,032	Amazon.com Inc	172,877
35,672	Eutelsat Communications SACA	171,104
25,200	ispace Inc	170,822
3,666	Intellian Technologies Inc	158,979
2,445	Trimble Inc	142,593
167	NVIDIA Corp	140,423
15,633	MDA Space Ltd	137,552

## Next Generation Space Economy – Statement of Significant Purchases and Sales (continued)

Total sales:

Units	Security Description	Proceeds US\$
7,922	Hexcel Corp	497,018
204,682	Spirent Communications Plc	458,155
462	NVIDIA Corp	407,612
937	Lockheed Martin Corp	406,521
2,319	Boeing Co	401,362
99,460	Shanghai Huace Navigation Technology Ltd Class A	372,340
1,067	ANSYS Inc	365,629
11,104	Iridium Communications Inc	327,677
2,356	Okta Inc Class A	219,899
471	Teledyne Technologies Inc	173,301
17,220	Intuitive Machines Inc	121,739
25,200	ispace Inc	117,966
734	Jacobs Solutions Inc	96,884
439	Safran SA	93,241
43,963	Virgin Galactic Holdings Inc	84,255
7,000	Universal Microwave Technology Inc	63,428
266	Hanwha Aerospace Co Ltd	44,429
421	Uber Technologies Inc	32,657

## Responsible Asian Debt – Hard Currency – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
840,000	Pakistan Government International Bond, 6.00%, 08/04/2026	771,120
650,000	Huarong Finance 2017 Co Ltd, 4.25%, 07/11/2027	592,703
500,000	Shriram Finance Ltd, 6.63%, 22/04/2027	499,805
500,000	Cathaylife Singapore Pte Ltd, 5.95%, 05/07/2034	498,585
457,000	AIA Group Ltd, 5.38%, 05/04/2034	452,823
450,000	FWD Group Holdings Ltd, 7.64%, 02/07/2031	450,000
400,000	Development Bank of Mongolia LLC, 11.00%, 07/03/2026	401,400
400,000	HDFC Bank Ltd, 5.18%, 15/02/2029	400,000
400,000	Hyundai Capital Services Inc, 5.13%, 05/02/2027	398,912
400,000	Korea Gas Corp, 5.00%, 08/07/2029	398,776
400,000	Metropolitan Bank & Trust Co, 5.50%, 06/03/2034	398,080
400,000	State Bank of India, 5.00%, 17/01/2029	398,044
400,000	Hyundai Card Co Ltd, 5.75%, 24/04/2029	395,228
400,000	Fortune Star BVI Ltd, 5.95%, 19/10/2025	382,000
375,000	Bank of East Asia Ltd, 6.75%, 27/06/2034	373,560
400,000	China Overseas Grand Oceans Finance IV Cayman Ltd, 2.45%, 09/02/2026	346,398
313,000	IRB Infrastructure Developers Ltd, 7.11%, 11/03/2032	312,740
300,000	FWD Group Holdings Ltd, 8.40%, 05/04/2029	306,225
300,000	LG Electronics Inc, 5.63%, 24/04/2027	298,800
300,000	SK Hynix Inc, 5.50%, 16/01/2029	298,644
400,000	Longfor Group Holdings Ltd, 3.95%, 16/09/2029	280,400
250,000	Korea National Oil Corp, 4.88%, 03/04/2029	248,185
250,000	FWD Group Holdings Ltd, 6.38%, 29/12/2049	239,875
200,000	Singapore Telecommunications Ltd, 7.38%, 01/12/2031	232,834
300,000	NWD Finance BVI Ltd, 5.25%, 29/12/2049	204,000
200,000	SATS Treasury Pte Ltd, 4.83%, 23/01/2029	200,000
200,000	Oversea-Chinese Banking Corp Ltd, 5.52%, 21/05/2034	200,000
200,000	Continuum Green Energy India Pvt/Co-Issuers, 7.50%, 26/06/2033	200,000
200,000	Muthoot Finance Ltd, 7.13%, 14/02/2028	199,900
200,000	China Cinda 2020 I Management Ltd, 5.75%, 28/05/2029	199,888
200,000	Far East Horizon Ltd, 6.63%, 16/04/2027	199,598
200,000	CK Hutchison International 24 Ltd, 5.50%, 26/04/2034	198,696
200,000	Fortune Star BVI Ltd, 5.00%, 18/05/2026	186,700
200,000	Power Finance Corp Ltd, 3.95%, 23/04/2030	181,730
200,000	Meituan, 0.00%, 27/04/2028	179,900
200,000	Central Plaza Development Ltd, 3.85%, 14/07/2025	178,900
200,000	Indian Railway Finance Corp Ltd, 3.25%, 13/02/2030	177,008
200,000	GLP Pte Ltd, 3.88%, 04/06/2025	175,200
200,000	Standard Chartered Plc, 4.75%, 29/12/2049	162,000
200,000	Vanke Real Estate Hong Kong Co Ltd, 3.98%, 09/11/2027	131,400

## Responsible Asian Debt – Hard Currency – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
650,000	Huarong Finance II Co Ltd, 5.50%, 16/01/2025	642,525
400,000	ENN Energy Holdings Ltd, 2.63%, 17/09/2030	343,332
300,000	Korea Gas Corp, 4.88%, 05/07/2028	299,352
500,000	Sri Lanka Government International Bond, 6.83%, 18/07/2026	287,905
250,000	Korea National Oil Corp, 4.88%, 03/04/2029	246,473
250,000	Reliance Industries Ltd, 2.88%, 12/01/2032	212,293
200,000	SK Hynix Inc, 6.50%, 17/01/2033	209,204
200,000	AIA Group Ltd, 5.63%, 25/10/2027	204,380
200,000	FWD Group Holdings Ltd, 7.64%, 02/07/2031	203,750
200,000	REC Ltd, 5.63%, 11/04/2028	201,794
200,000	Muthoot Finance Ltd, 7.13%, 14/02/2028	200,582
200,000	Oversea-Chinese Banking Corp Ltd, 5.52%, 21/05/2034	200,500
200,000	HDFC Bank Ltd, 5.18%, 15/02/2029	200,348
200,000	Far East Horizon Ltd, 6.63%, 16/04/2027	200,082
200,000	AIA Group Ltd, 4.95%, 04/04/2033	199,382
200,000	State Bank of India, 4.88%, 05/05/2028	199,000
200,000	Hyundai Card Co Ltd, 5.75%, 24/04/2029	198,370
200,000	Khazanah Capital Ltd, 4.88%, 01/06/2033	197,392
200,000	CK Hutchison International 23 Ltd, 4.75%, 21/04/2028	196,860
200,000	KT Corp, 4.00%, 08/08/2025	196,488
200,000	Korea Gas Corp, 2.88%, 16/07/2029	180,060
250,000	Reliance Industries Ltd, 3.63%, 12/01/2052	179,425
300,000	Sri Lanka Government International Bond, 6.85%, 14/03/2024	169,650
200,000	Baidu Inc, 2.38%, 23/08/2031	167,142
200,000	LG Chem Ltd, 2.38%, 07/07/2031	162,414
168,000	Vedanta Resources Finance II Plc, 13.88%, 09/12/2028	156,744
200,000	Vanke Real Estate Hong Kong Co Ltd, 3.98%, 09/11/2027	144,100
200,000	NWD Finance BVI Ltd, 5.25%, 29/12/2049	129,100
220,000	Sri Lanka Government International Bond, 6.85%, 03/11/2025	125,950

## Short Duration Emerging Market Debt – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
48,200,000	United States Treasury Note/Bond, 4.63%, 30/04/2029	48,558,629
48,100,000	Ivory Coast Government International Bond, 5.88%, 17/10/2031	46,871,927
44,942,000	YPF SA, 9.50%, 17/01/2031	44,529,882
33,900,000	Panama Government International Bond, 9.38%, 01/04/2029	38,099,000
34,460,000	El Sukuk Co Ltd, 5.43%, 28/05/2029	34,480,000
25,600,000	Gulf International Bank, 5.75%, 05/06/2029	25,402,112
20,000,000	Romanian Government International Bond, 5.50%, 18/09/2028	22,004,717
22,042,000	Abu Dhabi Government International Bond, 4.88%, 30/04/2029	21,954,052
21,520,000	Arab Petroleum Investments Corp, 5.43%, 02/05/2029	21,520,000
21,284,000	Abu Dhabi Developmental Holding Co PJSC, 5.38%, 08/05/2029	21,181,218
17,600,000	Turkiye Government International Bond, 9.38%, 14/03/2029	18,986,000
16,856,000	First Abu Dhabi Bank PJSC, 5.00%, 28/02/2029	16,731,097
15,000,000	BBK BSC, 6.88%, 06/06/2029	15,000,000
15,000,000	Akbank TAS, 7.50%, 20/01/2030	14,981,842
13,000,000	Sisecam UK Plc, 8.25%, 02/05/2029	13,000,000
12,904,000	XP Inc, 6.75%, 02/07/2029	12,769,798
12,151,000	Movida Europe SA, 7.85%, 11/04/2029	12,015,881
11,642,000	FS Luxembourg Sarl, 8.88%, 12/02/2031	11,493,797
11,507,000	Nigeria Government International Bond, 8.38%, 24/03/2029	11,046,720
11,667,000	El Salvador Government International Bond, 9.25%, 17/04/2030	10,491,316
10,000,000	Trident Energy Finance Plc, 12.50%, 30/11/2029	10,144,383
10,801,444	Zambia Government International Bond, 5.75%, 30/06/2033	9,578,591
10,800,000	Eastern & Southern African Trade & Development Bank, 4.13%, 30/06/2028	9,517,500
8,060,000	Romanian Government International Bond, 6.63%, 27/09/2029	9,469,609
9,361,000	Turkiye Is Bankasi AS, 7.75%, 12/06/2029	9,361,000
9,700,000	Republic of South Africa Government International Bond, 5.88%, 22/06/2030	9,287,750
10,000,000	Colombia Government International Bond, 4.50%, 15/03/2029	9,130,000
10,300,000	Egypt Government International Bond, 7.60%, 01/03/2029	9,089,750
9,007,000	Republic of Poland Government International Bond, 4.63%, 18/03/2029	8,938,817
8,795,000	Banco BTG Pactual SA, 6.25%, 08/04/2029	8,720,858
8,352,000	QNB Finansbank AS, 7.25%, 21/05/2029	8,308,987
8,134,000	Yapi ve Kredi Bankasi AS, 9.74%, 29/12/2049	8,134,000
7,900,000	Development Bank of Mongolia LLC, 11.00%, 07/03/2026	7,927,650
7,371,000	NBK SPC Ltd, 5.50%, 06/06/2030	7,363,998
6,942,000	Korea National Oil Corp, 4.88%, 03/04/2029	6,891,601

## Short Duration Emerging Market Debt – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
58,400,000	Serbia International Bond, 3.13%, 15/05/2027	59,886,365
425,000	Neuberger Berman Ultra Short Term Euro Bond Fund	50,628,196
30,986,000	Saudi Arabian Oil Co, 2.88%, 16/04/2024	30,752,105
21,984,000	Airport Authority, 1.75%, 12/01/2027	20,309,918
20,500,000	MDGH GMTN RSC Ltd, 2.50%, 07/11/2024	20,264,250
17,582,801	Ivory Coast Government International Bond, 5.75%, 31/12/2032	17,077,295
14,700,000	United States Treasury Bill, 0.00%, 23/05/2024	14,461,494
13,800,000	Korea National Oil Corp, 1.75%, 18/04/2025	13,381,574
10,940,000	Egypt Government International Bond, 4.75%, 11/04/2025	10,724,958
9,108,000	China Huadian Overseas Development Management Co Ltd, 4.00%, 29/12/2049	9,053,352
9,007,000	Republic of Poland Government International Bond, 4.63%, 18/03/2029	8,906,572
8,000,000	Kazakhstan Government International Bond, 0.60%, 30/09/2026	8,096,967
6,800,000	MDGH GMTN RSC Ltd, 3.00%, 19/04/2024	6,748,320
9,190,000	Egypt Government International Bond, 5.80%, 30/09/2027	6,746,200
6,769,000	Development Bank of Kazakhstan JSC, 5.50%, 15/04/2027	6,726,694
7,770,000	Egypt Government International Bond, 4.75%, 16/04/2026	6,674,315
5,817,000	YPF SA, 9.50%, 17/01/2031	5,834,255
5,920,000	Philippine National Bank, 3.28%, 27/09/2024	5,821,254
5,571,000	Powerchina Roadbridge Group British Virgin Islands Ltd, 3.08%, 29/12/2049	5,338,188
5,000,000	Sasol Financing USA LLC, 5.88%, 27/03/2024	4,985,000
5,000,000	China Huadian Overseas Development 2018 Ltd, 3.38%, 29/12/2049	4,891,050
5,000,000	Colombia Government International Bond, 3.88%, 25/04/2027	4,740,000
5,000,000	African Export-Import Bank, 2.63%, 17/05/2026	4,682,500
4,758,000	DIB Sukuk Ltd, 2.95%, 20/02/2025	4,668,788
5,000,000	Arabian Centres Sukuk II Ltd, 5.63%, 07/10/2026	4,615,781
4,400,000	Sinopec Group Overseas Development 2014 Ltd, 4.38%, 10/04/2024	4,391,200
4,000,000	BBK BSC, 5.50%, 09/07/2024	3,988,000



## Short Duration High Yield SDG Engagement – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost US\$
5,575,000	TransDigm Inc, 6.38%, 01/03/2029	5,573,563
5,890,000	Service Properties Trust, 5.50%, 15/12/2027	5,544,056
5,755,000	Comstock Resources Inc, 6.75%, 01/03/2029	5,380,025
4,930,000	Medline Borrower LP, 5.25%, 01/10/2029	4,659,556
4,375,000	athenahealth Group Inc, 8.59%, 15/02/2029	4,341,031
4,285,000	AmWINS Group Inc, 6.38%, 15/02/2029	4,289,706
4,085,000	Champions Financing Inc, 8.75%, 15/02/2029	4,156,038
4,345,000	VM Consolidated Inc, 5.50%, 15/04/2029	4,133,003
4,045,000	Cloud Software Group Inc, 6.50%, 31/03/2029	3,829,341
3,785,000	Match Group Holdings II LLC, 4.63%, 01/06/2028	3,577,597
3,285,000	Hillenbrand Inc, 6.25%, 15/02/2029	3,284,316
3,250,000	Constellium SE, 5.63%, 15/06/2028	3,179,394
3,145,000	Harvest Midstream I LP, 7.50%, 01/09/2028	3,176,389
2,990,000	NCL Corp Ltd, 8.13%, 15/01/2029	3,131,931
3,140,000	ATI Inc, 5.88%, 01/12/2027	3,101,354
3,465,000	Blackstone Mortgage Trust Inc, 3.75%, 15/01/2027	3,090,710
3,140,000	Acadia Healthcare Co Inc, 5.50%, 01/07/2028	3,068,331
3,040,000	Clear Channel Outdoor Holdings Inc, 5.13%, 15/08/2027	2,868,163
3,020,000	Jaguar Land Rover Automotive Plc, 4.50%, 01/10/2027	2,864,911
2,860,000	Cotiviti Inc, 15.25%, 01/05/2031	2,860,000

## Short Duration High Yield SDG Engagement – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

Units	Security Description	Proceeds US\$
5,700,000	Advanced Drainage Systems Inc, 5.00%, 30/09/2027	5,521,871
4,805,000	American Airlines Inc, 7.25%, 15/02/2028	4,862,725
4,885,000	CSC Holdings LLC, 5.25%, 01/06/2024	4,775,088
4,635,000	Camelot Return Merger Sub Inc, 8.75%, 01/08/2028	4,654,329
5,145,000	Hertz Corp, 4.63%, 01/12/2026	4,551,050
4,330,000	Masonite International Corp, 5.38%, 01/02/2028	4,327,561
4,340,000	Mattamy Group Corp, 5.25%, 15/12/2027	4,194,126
4,120,000	Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer, 7.50%, 01/06/2025	4,142,270
4,130,000	Energizer Holdings Inc, 6.50%, 31/12/2027	4,104,896
4,010,000	DISH Network Corp, 11.75%, 15/11/2027	4,030,050
4,835,000	CSC Holdings LLC, 5.50%, 15/04/2027	3,710,863
3,690,000	Qwest Corp, 7.25%, 15/09/2025	3,639,728
3,605,000	Ally Financial Inc, 5.75%, 20/11/2025	3,593,914
3,480,000	Energy Transfer LP, 5.63%, 01/05/2027	3,453,629
3,455,000	Tenet Healthcare Corp, 6.25%, 01/02/2027	3,451,658
3,430,000	XHR LP, 6.38%, 15/08/2025	3,434,288
3,660,000	Buckeye Partners LP, 4.13%, 01/12/2027	3,419,034
3,600,000	Sirius XM Radio Inc, 4.00%, 15/07/2028	3,284,543
3,200,000	KB Home, 6.88%, 15/06/2027	3,272,733
3,940,000	Altice Financing SA, 5.00%, 15/01/2028	3,175,780

## Strategic Income – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
116,930,000	Fannie Mae Pool, 5.50%, 01/05/2054	115,239,215
115,415,000	Fannie Mae Pool, 5.50%, 01/04/2054	114,919,798
112,310,000	Fannie Mae Pool, 5.50%, 01/06/2054	110,479,250
110,055,000	Fannie Mae Pool, 5.50%, 01/03/2055	109,584,390
109,880,000	Fannie Mae Pool, 5.50%, 01/07/2054	108,767,637
105,215,000	Fannie Mae Pool, 5.50%, 01/02/2055	105,378,449
102,600,000	United States Treasury Bill, 0.00%, 10/10/2024	100,014,503
100,000,000	United States Treasury Bill, 0.00%, 11/04/2024	98,683,979
103,815,000	Fannie Mae Pool, 2.50%, 01/07/2043	85,049,578
97,395,000	Fannie Mae Pool, 2.50%, 01/05/2054	78,685,028
92,520,000	Fannie Mae Pool, 2.50%, 01/06/2054	74,399,844
71,840,000	United States Treasury Bill, 0.00%, 08/08/2024	70,011,145
66,730,000	Ginnie Mae, 6.00%, 01/07/2054	67,095,508
66,130,000	Ginnie Mae, 6.00%, 01/06/2054	66,252,076
72,515,000	Fannie Mae Pool, 2.50%, 01/04/2054	60,215,470
55,680,000	Fannie Mae Pool, 6.00%, 01/07/2054	56,058,266
55,200,000	Ginnie Mae, 6.00%, 01/05/2054	55,420,458
60,885,000	Fannie Mae Pool, 2.50%, 01/03/2039	50,605,871
52,615,000	Fannie Mae Pool, 4.50%, 01/04/2054	49,921,143
50,000,000	United States Treasury Bill, 0.00%, 04/04/2024	49,369,008
50,820,000	Fannie Mae Pool, 4.50%, 01/05/2054	47,780,224
49,865,000	Fannie Mae Pool, 4.50%, 01/07/2042	47,206,412
55,955,000	Fannie Mae Pool, 2.50%, 01/02/2055	47,154,368
49,865,000	Fannie Mae Pool, 4.50%, 01/06/2054	46,718,471

## Strategic Income – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
116,930,000	Fannie Mae Pool, 5.50%, 01/05/2054	115,001,201
115,415,000	Fannie Mae Pool, 5.50%, 01/04/2054	113,960,480
112,310,000	Fannie Mae Pool, 5.50%, 01/06/2054	111,166,339
110,055,000	Fannie Mae Pool, 5.50%, 01/03/2055	109,553,649
105,215,000	Fannie Mae Pool, 5.50%, 01/02/2055	104,829,393
87,775,000	Fannie Mae Pool, 5.50%, 01/01/2055	87,919,608
97,395,000	Fannie Mae Pool, 2.50%, 01/05/2054	78,218,095
92,520,000	Fannie Mae Pool, 2.50%, 01/06/2054	75,554,781
66,130,000	Ginnie Mae, 6.00%, 01/06/2054	66,544,614
72,515,000	Fannie Mae Pool, 2.50%, 01/04/2054	58,901,978
55,200,000	Ginnie Mae, 6.00%, 01/05/2054	55,537,553
60,885,000	Fannie Mae Pool, 2.50%, 01/03/2039	50,510,662
52,615,000	Fannie Mae Pool, 4.50%, 01/04/2054	49,550,470
50,820,000	Fannie Mae Pool, 4.50%, 01/05/2054	47,554,625
49,865,000	Fannie Mae Pool, 4.50%, 01/06/2054	47,197,767
55,955,000	Fannie Mae Pool, 2.50%, 01/02/2055	46,627,991
44,235,000	Ginnie Mae, 6.00%, 01/04/2054	44,505,547
43,235,000	Fannie Mae Pool, 6.00%, 01/03/2055	43,552,600
45,880,000	Fannie Mae Pool, 4.00%, 01/02/2055	42,776,498
43,780,000	Fannie Mae Pool, 4.50%, 01/03/2042	41,474,522
42,265,000	Fannie Mae Pool, 4.50%, 01/02/2055	40,496,562
47,790,000	Fannie Mae Pool, 2.50%, 01/01/2055	40,274,198
43,905,000	Fannie Mae Pool, 4.00%, 01/04/2054	40,238,192
40,000,000	United States Treasury Bill, 0.00%, 14/03/2024	39,877,080
39,180,000	Ginnie Mae, 6.00%, 01/03/2051	39,511,923
37,680,000	Fannie Mae Pool, 6.00%, 01/02/2055	38,068,774
39,250,000	Fannie Mae Pool, 4.00%, 01/03/2042	36,226,068
35,720,000	Ginnie Mae, 6.00%, 01/02/2055	36,009,005
39,255,000	Fannie Mae Pool, 4.00%, 01/05/2054	35,561,767
37,410,000	Fannie Mae Pool, 4.00%, 01/01/2055	35,076,179
35,220,000	Ginnie Mae, 5.00%, 01/05/2054	34,085,530
36,640,000	Fannie Mae Pool, 4.00%, 01/07/2054	33,934,564
36,640,000	Fannie Mae Pool, 4.00%, 01/06/2054	33,536,735
33,885,000	Fannie Mae Pool, 4.50%, 01/01/2055	32,546,474
31,895,000	Fannie Mae Pool, 6.00%, 01/01/2055	32,311,352
32,755,000	Ginnie Mae, 5.00%, 01/04/2054	31,735,287
31,160,000	Ginnie Mae, 6.00%, 01/01/2055	31,707,671
32,735,000	Fannie Mae Pool, 5.00%, 01/04/2054	31,694,909

## Sustainable Asia High Yield – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
500,000	Shriram Finance Ltd, 6.63%, 22/04/2027	499,805
400,000	MGM China Holdings Ltd, 7.13%, 26/06/2031	400,000
400,000	FWD Group Holdings Ltd, 7.64%, 02/07/2031	400,000
400,000	Hyundai Capital Services Inc, 5.13%, 05/02/2027	398,912
400,000	State Bank of India, 5.00%, 17/01/2029	398,044
650,000	Longfor Group Holdings Ltd, 3.95%, 16/09/2029	390,275
400,000	Fuqing Investment Management Ltd, 3.25%, 23/06/2025	366,650
400,000	Huarong Finance 2017 Co Ltd, 4.25%, 07/11/2027	364,740
375,000	CA Magnum Holdings, 5.38%, 31/10/2026	353,213
400,000	China Overseas Grand Oceans Finance IV Cayman Ltd, 2.45%, 09/02/2026	346,398
400,000	GLP Pte Ltd, 3.88%, 04/06/2025	332,100
550,000	Vanke Real Estate Hong Kong Co Ltd, 3.98%, 09/11/2027	329,330
400,000	GLP China Holdings Ltd, 2.95%, 29/03/2026	318,740
300,000	Medco Maple Tree Pte Ltd, 8.96%, 27/04/2029	312,300
300,000	Development Bank of Mongolia LLC, 11.00%, 07/03/2026	301,050
300,000	LG Electronics Inc, 5.63%, 24/04/2027	298,800
300,000	SK Hynix Inc, 5.50%, 16/01/2029	298,644
286,000	Singapore Airlines Ltd, 5.25%, 21/03/2034	284,988
281,000	IRB Infrastructure Developers Ltd, 7.11%, 11/03/2032	280,767
300,000	Meituan, 0.00%, 27/04/2028	269,850
250,000	Bank of East Asia Ltd, 6.75%, 27/06/2034	249,040
200,000	FWD Group Holdings Ltd, 8.40%, 05/04/2029	205,098
300,000	Franshion Brilliant Ltd, 4.25%, 23/07/2029	202,350
200,000	Melco Resorts Finance Ltd, 7.63%, 17/04/2032	200,000
200,000	Continuum Green Energy India Pvt/Co-Issuers, 7.50%, 26/06/2033	200,000
200,000	Oversea-Chinese Banking Corp Ltd, 5.52%, 21/05/2034	200,000
200,000	Muthoot Finance Ltd, 7.13%, 14/02/2028	199,900
200,000	Far East Horizon Ltd, 6.63%, 16/04/2027	199,598
200,000	CathayLife Singapor, 5.95%, 05/07/2034	199,434
200,000	CK Hutchison International 24 Ltd, 5.50%, 26/04/2034	198,696
200,000	AIA Group Ltd, 5.38%, 05/04/2034	198,172
200,000	Hyundai Card Co Ltd, 5.75%, 24/04/2029	197,614
200,000	Periama Holdings LLC, 5.95%, 19/04/2026	197,400
200,000	Greenko Solar Mauritius Ltd, 5.95%, 29/07/2026	196,900
200,000	Adani Green Energy Ltd, 4.38%, 08/09/2024	196,480
200,000	Wynn Macau Ltd, 5.50%, 15/01/2026	194,860
200,000	FWD Group Holdings Ltd, 6.38%, 29/12/2049	191,900
200,000	Vedanta Resources Finance II Plc, 13.88%, 21/01/2027	190,480
200,000	Fortune Star BVI Ltd, 5.95%, 19/10/2025	189,400

## Sustainable Asia High Yield – Statement of Significant Purchases and Sales (continued)

Aggregate purchases greater than one percent of the total value of purchases (continued):

Units	Security Description	Cost US\$
200,000	Fortune Star BVI Ltd, 5.00%, 18/05/2026	186,700
200,000	Central Plaza Development Ltd, 3.85%, 14/07/2025	178,900
2,310,875	Sunac China Holdings Ltd, 7.25%, 30/09/2030	167,625
200,000	Standard Chartered Plc, 4.75%, 29/12/2049	162,000
200,000	NWD Finance BVI Ltd, 5.25%, 29/12/2049	136,000
200,000	New Metro Global Ltd, 4.50%, 02/05/2026	135,000

## Sustainable Asia High Yield – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
700,000	Huarong Finance 2019 Co Ltd, 4.50%, 29/05/2029	632,240
400,000	State Bank of India, 5.00%, 17/01/2029	398,280
400,000	Hyundai Capital Services Inc, 5.13%, 05/02/2027	396,420
400,000	Sands China Ltd, 5.40%, 08/08/2028	387,520
400,000	Huarong Finance II Co Ltd, 4.63%, 03/06/2026	385,500
368,000	Vedanta Resources Finance II Plc, 13.88%, 09/12/2028	337,280
330,000	Shriram Finance Ltd, 4.40%, 13/03/2024	329,010
300,000	LG Electronics Inc, 5.63%, 24/04/2027	302,253
300,000	Korea Land and Housing Corp, 5.75%, 06/10/2025	302,203
300,000	SK Hynix Inc, 5.50%, 16/01/2029	301,059
286,000	Singapore Airlines Ltd, 5.25%, 21/03/2034	286,366
300,000	ENN Clean Energy International Investment Ltd, 3.38%, 12/05/2026	285,900
273,000	Lenovo Group Ltd, 5.83%, 27/01/2028	273,366
300,000	Meituan, 3.05%, 28/10/2030	258,750
229,000	Industrial Bank of Korea, 5.38%, 04/10/2028	237,097
400,000	Sri Lanka Government International Bond, 6.85%, 03/11/2025	230,560
200,000	SK Hynix Inc, 6.50%, 17/01/2033	209,204
200,000	LG Energy Solution Ltd, 5.75%, 25/09/2028	204,894
200,000	Hyundai Capital America, 5.68%, 26/06/2028	204,562
200,000	FWD Group Holdings Ltd, 7.64%, 02/07/2031	203,750
200,000	MGM China Holdings Ltd, 7.13%, 26/06/2031	201,740
200,000	Muthoot Finance Ltd, 7.13%, 14/02/2028	200,582
200,000	Oversea-Chinese Banking Corp Ltd, 5.52%, 21/05/2034	200,500
200,000	CK Hutchison International 24 Ltd, 5.50%, 26/04/2034	200,436
200,000	Far East Horizon Ltd, 6.63%, 16/04/2027	200,082
200,000	AIA Group Ltd, 5.38%, 05/04/2034	200,060
200,000	Hyundai Card Co Ltd, 5.75%, 24/04/2029	198,370
200,000	Network i2i Ltd, 5.65%, 29/12/2049	198,100
200,000	Huarong Finance II Co Ltd, 5.50%, 16/01/2025	197,700
200,000	Huarong Finance II Co Ltd, 5.00%, 19/11/2025	194,220
250,000	Shui On Development Holding Ltd, 5.50%, 03/03/2025	190,125
200,000	New Metro Global Ltd, 4.80%, 15/12/2024	182,600
200,000	ENN Energy Holdings Ltd, 2.63%, 17/09/2030	171,592
200,000	Vanke Real Estate Hong Kong Co Ltd, 3.98%, 09/11/2027	144,100
200,000	NWD Finance BVI Ltd, 5.25%, 29/12/2049	129,100
581,000	RKPF Overseas 2020 A Ltd, 5.20%, 12/01/2026	128,821

## Sustainable Emerging Market Corporate Debt – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
1,351,000	YPF SA, 9.50%, 17/01/2031	1,350,160
1,028,000	Banco do Brasil SA, 6.00%, 18/03/2031	1,010,760
824,000	First Quantum Minerals Ltd, 8.63%, 01/06/2031	801,100
900,000	Prosus NV, 3.68%, 21/01/2030	781,911
800,000	Bancolumbia SA, 4.63%, 18/12/2029	765,200
727,000	Republic of Poland Government International Bond, 5.13%, 18/09/2034	722,749
723,000	Turkiye Government International Bond, 7.63%, 15/05/2034	710,579
696,000	Israel Government International Bond, 5.50%, 12/03/2034	690,571
700,000	Compania de Minas Buenaventura SAA, 5.50%, 23/07/2026	671,350
719,144	Samarco Mineracao SA, 9.00%, 30/06/2031	657,184
647,000	Akbank TAS, 9.37%, 29/12/2049	647,000
597,000	Ecopetrol SA, 8.88%, 13/01/2033	620,048
576,000	Turkiye Government International Bond, 5.88%, 21/05/2030	619,090
601,000	Dominican Republic International Bond, 7.05%, 03/02/2031	613,373
602,000	Consolidated Energy Finance SA, 12.00%, 15/02/2031	612,000
600,000	Trident Energy Finance Plc, 12.50%, 30/11/2029	609,073
600,000	Braskem Netherlands Finance BV, 8.50%, 12/01/2031	604,680
600,000	Banco del Estado de Chile, 7.95%, 29/12/2049	600,000
582,000	FS Luxembourg Sarl, 8.88%, 12/02/2031	574,591
568,000	Singapore Airlines Ltd, 5.25%, 21/03/2034	565,989
600,000	IHS Netherlands Holdco BV, 8.00%, 18/09/2027	560,420
556,000	Inversiones CMPC SA, 6.13%, 26/02/2034	554,032
600,000	Adani Ports & Special Economic Zone Ltd, 4.20%, 04/08/2027	549,800
533,000	Mexico Government International Bond, 6.00%, 07/05/2036	528,661
550,000	Israel Government International Bond, 5.75%, 12/03/2054	527,802
575,000	Huarong Finance 2017 Co Ltd, 4.25%, 07/11/2027	524,314
505,000	Banco de Credito e Inversiones SA, 8.75%, 29/12/2049	510,500
500,000	Sisecam UK Plc, 8.63%, 02/05/2032	505,012



## Sustainable Emerging Market Corporate Debt – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
1,028,000	Banco do Brasil SA, 6.00%, 18/03/2031	1,008,386
723,000	Turkiye Government International Bond, 7.63%, 15/05/2034	718,983
696,000	Israel Government International Bond, 5.50%, 12/03/2034	691,878
640,000	Adib Sukuk Co II Ltd, 5.70%, 15/11/2028	657,100
576,000	Turkiye Government International Bond, 5.88%, 21/05/2030	627,293
568,000	Singapore Airlines Ltd, 5.25%, 21/03/2034	568,567
575,000	Huarong Finance II Co Ltd, 5.50%, 16/01/2025	568,388
533,000	Mexico Government International Bond, 6.00%, 07/05/2036	535,399
550,000	Israel Government International Bond, 5.75%, 12/03/2054	533,830
451,000	Abu Dhabi Government International Bond, 5.50%, 30/04/2054	449,098
500,000	ENN Energy Holdings Ltd, 2.63%, 17/09/2030	427,299
450,000	Anglo American Capital Plc, 3.88%, 16/03/2029	416,009
393,000	Raizen Fuels Finance SA, 6.45%, 05/03/2034	400,369
400,000	Anglo American Capital Plc, 5.75%, 05/04/2034	399,082
400,000	Banco de Bogota, 6.25%, 12/05/2026	396,750
400,000	Turkcell Iletisim Hizmetleri AS, 5.80%, 11/04/2028	382,800
400,000	BRF SA, 4.88%, 24/01/2030	366,300
400,000	Turkiye Government International Bond, 5.95%, 15/01/2031	365,820
351,000	Banco do Brasil SA, 6.25%, 18/04/2030	359,073
350,000	Corp Nacional del Cobre de Chile, 6.44%, 26/01/2036	355,250
400,000	Vedanta Resources Finance II Plc, 13.88%, 09/12/2028	352,000
327,000	Sasol Financing USA LLC, 8.75%, 03/05/2029	332,723
350,000	Kallpa Generacion SA, 4.13%, 16/08/2027	329,875
317,000	YPF SA, 9.50%, 17/01/2031	318,046
300,000	Ecopetrol SA, 8.88%, 13/01/2033	310,200
320,000	CMB International Leasing Management Ltd, 1.88%, 12/08/2025	306,445
292,000	Panama Government International Bond, 8.00%, 01/03/2038	301,519
300,000	Otel Sukuk Ltd, 5.38%, 24/01/2031	299,400
300,000	Grupo Televisa SAB, 6.63%, 15/01/2040	298,305
300,000	Transportadora de Gas del Sur SA, 6.75%, 02/05/2025	297,000
300,000	Kosmos Energy Ltd, 7.13%, 04/04/2026	289,200
300,000	Banco Internacional del Peru SAA Interbank, 3.25%, 04/10/2026	283,140
285,000	YPF SA, 8.50%, 28/07/2025	281,295
400,000	Canacol Energy Ltd, 5.75%, 24/11/2028	275,000
300,000	Orbia Advance Corp SAB de CV, 5.88%, 17/09/2044	267,750
258,000	MAF Global Securities Ltd, 7.88%, 29/12/2049	265,740
295,000	Rede D'or Finance Sarl, 4.50%, 22/01/2030	261,370
279,000	Korea Mine Rehabilitation & Mineral Resources Corp, 1.75%, 15/04/2026	258,106
300,000	Banco de Chile, 2.99%, 09/12/2031	255,810
300,000	Banco de Credito e Inversiones SA, 2.88%, 14/10/2031	253,080
300,000	Inversiones CMPC SA, 3.00%, 06/04/2031	252,900

## Sustainable Emerging Market Debt - Hard Currency – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
7,739,000	Romanian Government International Bond, 5.63%, 22/02/2036	8,265,820
7,760,000	Serbia International Bond, 1.65%, 03/03/2033	6,233,513
6,380,000	Brazilian Government International Bond, 6.00%, 20/10/2033	6,196,977
6,740,000	Dominican Republic International Bond, 4.88%, 23/09/2032	5,985,919
13,570,000	Argentine Republic Government International Bond, 3.63%, 09/07/2046	5,253,302
5,680,000	Ivory Coast Government International Bond, 6.88%, 17/10/2040	5,197,885
4,690,000	Colombia Government International Bond, 8.00%, 20/04/2033	4,881,832
3,690,000	Morocco Government International Bond, 6.50%, 08/09/2033	3,767,595
4,040,000	Telecomunicaciones Digitales SA, 4.50%, 30/01/2030	3,581,400
3,454,000	Republic of Poland Government International Bond, 5.13%, 18/09/2034	3,417,685
3,130,000	Chile Government International Bond, 4.13%, 05/07/2034	3,390,161
3,130,000	Istanbul Metropolitan Municipality, 10.50%, 06/12/2028	3,380,478
3,010,000	Costa Rica Government International Bond, 6.55%, 03/04/2034	3,088,108
3,750,000	Braskem Idesa SAPI, 6.99%, 20/02/2032	2,755,320
2,860,000	Mexico Government International Bond, 4.75%, 27/04/2032	2,608,034
2,940,000	Mexico Government International Bond, 5.75%, 12/10/2110	2,548,275
2,540,000	Romanian Government International Bond, 3.62%, 26/05/2030	2,477,295
5,250,000	Argentine Republic Government International Bond, 0.75%, 09/07/2030	2,339,579
4,120,000	Sri Lanka Government International Bond, 6.83%, 18/07/2026	2,300,235
2,720,000	Romanian Government International Bond, 2.00%, 28/01/2032	2,265,265
2,159,000	Antofagasta Plc, 6.25%, 02/05/2034	2,155,646
2,160,000	Bank Gospodarstwa Krajowego, 5.38%, 22/05/2033	2,138,141
2,460,000	Peruvian Government International Bond, 1.25%, 11/03/2033	2,092,535
2,025,000	Dominican Republic International Bond, 7.05%, 03/02/2031	2,086,560
1,940,000	Bank Gospodarstwa Krajowego, 6.25%, 31/10/2028	2,019,928
2,010,000	Colombia Government International Bond, 7.38%, 18/09/2037	1,983,629
4,210,000	Ghana Government International Bond, 7.75%, 07/04/2029	1,931,906
2,240,000	Ivory Coast Government International Bond, 6.63%, 22/03/2048	1,895,533
1,900,000	Latvia Government International Bond, 5.13%, 30/07/2034	1,880,115
1,790,000	Mexico Government International Bond, 3.38%, 23/02/2031	1,869,252
2,060,000	Latvia Government International Bond, 0.25%, 23/01/2030	1,859,486
1,865,000	Mexico Government International Bond, 6.00%, 07/05/2036	1,825,348
3,590,000	Ukraine Government International Bond, 7.75%, 01/08/2041	1,783,264
2,260,000	Peruvian Government International Bond, 3.00%, 15/01/2034	1,771,519
2,710,000	Ghana Government International Bond, 10.75%, 14/10/2030	1,771,370
1,608,000	Republic of Poland Government International Bond, 4.13%, 11/01/2044	1,740,957
2,260,000	El Salvador Government International Bond, 7.65%, 15/06/2035	1,734,776

## Sustainable Emerging Market Debt - Hard Currency – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
6,030,000	Serbia International Bond, 1.50%, 26/06/2029	5,505,535
11,810,000	Argentine Republic Government International Bond, 3.63%, 09/07/2035	4,141,325
2,833,000	Romanian Government International Bond, 3.38%, 28/01/2050	2,033,102
2,006,000	Mexico Government International Bond, 5.75%, 12/10/2110	1,653,631
1,830,000	Philippine Government International Bond, 1.75%, 28/04/2041	1,397,189
1,380,000	Dominican Republic International Bond, 6.40%, 05/06/2049	1,292,010
1,165,000	Republic of Poland Government International Bond, 3.63%, 11/01/2034	1,237,939
1,242,491	Ivory Coast Government International Bond, 5.75%, 31/12/2032	1,206,769
1,190,000	Serbia International Bond, 6.50%, 26/09/2033	1,190,320
1,350,000	Chile Government International Bond, 3.50%, 31/01/2034	1,148,850
1,000,000	Peruvian Government International Bond, 3.75%, 01/03/2030	1,072,813
1,000,000	Republic of Poland Government International Bond, 5.75%, 16/11/2032	1,062,250
1,200,000	Republic of Uzbekistan International Bond, 3.70%, 25/11/2030	993,750
982,000	Republic of Uzbekistan International Bond, 5.38%, 20/02/2029	920,625
1,510,000	Ukraine Government International Bond, 7.75%, 01/08/2041	734,238
800,000	El Salvador Government International Bond, 7.65%, 15/06/2035	577,000
960,000	Sri Lanka Government International Bond, 6.20%, 11/05/2027	568,896
920,000	Argentine Republic Government International Bond, 0.75%, 09/07/2030	531,760
680,000	Serbia International Bond, 2.05%, 23/09/2036	511,248
490,000	Republic of Poland Government International Bond, 5.50%, 04/04/2053	496,174
400,000	Adib Sukuk Co II Ltd, 5.70%, 15/11/2028	410,376
518,000	El Salvador Government International Bond, 9.50%, 15/07/2052	409,542
489,000	Chile Government International Bond, 4.34%, 07/03/2042	409,538
400,000	Peruvian Government International Bond, 3.00%, 15/01/2034	332,400

## Tactical Macro – Statement of Significant Purchases and Sales

Total purchases:

Units	Security Description	Cost US\$
7,696,800	United States Treasury Bill, 0.00%, 18/07/2024	7,608,003
6,000,000	United States Treasury Bill, 0.00%, 28/05/2024	5,904,068
6,000,000	United States Treasury Bill, 0.00%, 25/06/2024	5,897,222
5,266,400	United States Treasury Bill, 0.00%, 17/10/2024	5,165,411
5,249,100	United States Treasury Bill, 0.00%, 24/09/2024	5,165,361
5,222,100	United States Treasury Bill, 0.00%, 20/08/2024	5,153,007
5,175,600	United States Treasury Bill, 0.00%, 20/06/2024	5,152,935
5,200,000	United States Treasury Bill, 0.00%, 04/06/2024	5,117,948
5,000,000	United States Treasury Bill, 0.00%, 23/04/2024	4,930,059
3,892,400	United States Treasury Bill, 0.00%, 25/07/2024	3,858,515
2,500,000	United States Treasury Bill, 0.00%, 14/03/2024	2,482,555
557,500	United States Treasury Bill, 0.00%, 05/07/2024	547,861

## Tactical Macro – Statement of Significant Purchases and Sales (continued)

Total sales:

Units	Security Description	Proceeds US\$
6,805,800	United States Treasury Bill, 0.00%, 30/01/2024	6,800,904
6,000,000	United States Treasury Bill, 0.00%, 28/05/2024	5,963,150
6,000,000	United States Treasury Bill, 0.00%, 25/06/2024	5,939,953
5,200,000	United States Treasury Bill, 0.00%, 04/06/2024	5,163,468
5,000,000	United States Treasury Bill, 0.00%, 23/04/2024	4,994,162
2,500,000	United States Treasury Bill, 0.00%, 18/07/2024	2,466,693
557,500	United States Treasury Bill, 0.00%, 05/07/2024	551,099
548,800	United States Treasury Bill, 0.00%, 25/07/2024	540,963

## Ultra Short Term Euro Bond – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost EUR
19,000,000	Nationwide Building Society, 2.00%, 25/07/2029	18,844,500
12,500,000	Skipton Building Society, 0.01%, 22/09/2024	12,173,875
11,400,000	Traton Finance Luxembourg SA, 4.90%, 21/01/2026	11,463,950
1,117,000	Neuberger Berman Euro Bond Absolute Return Fund	11,156,100
10,000,000	UniCredit SpA, 2.00%, 23/09/2029	9,865,000
9,500,000	Morgan Stanley, 4.36%, 19/03/2027	9,500,000
8,440,000	Permanent TSB Group Holdings Plc, 3.00%, 19/08/2031	8,125,440
8,300,000	UBS Group AG, 2.13%, 13/10/2026	8,051,000
7,500,000	Bank of Montreal, 4.17%, 12/04/2027	7,500,000
7,100,000	Crelan SA, 5.75%, 26/01/2028	7,444,350
7,400,000	Ayvens SA, 3.88%, 24/01/2028	7,394,376
7,000,000	Miltonia Mortgage Finance SRL Series 1 Class B, 5.09%, 28/04/2062	6,930,000
7,438,936	Italy Buoni Poliennali Del Tesoro, 0.55%, 21/05/2026	6,870,237
6,925,658	Italy Buoni Poliennali Del Tesoro, 1.40%, 26/05/2025	6,849,505
6,722,000	Portugal Obrigacoes do Tesouro OT, 2.88%, 20/10/2034	6,647,924
5,850,000	Domi BV Series 2024-1 Class A, 4.42%, 15/06/2056	5,850,000
5,700,000	Islandsbanki HF, 4.63%, 27/03/2028	5,685,522
5,600,000	Leasys SpA, 3.88%, 01/03/2028	5,578,056
5,501,000	Volkswagen Financial Services AG, 3.75%, 10/09/2026	5,489,283
5,000,000	Permanent TSB Group Holdings Plc, 6.63%, 25/04/2028	5,280,000

## Ultra Short Term Euro Bond – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds EUR
11,800,000	Australia & New Zealand Banking Group Ltd, 3.44%, 04/04/2025	11,787,509
11,400,000	Traton Finance Luxembourg SA, 4.13%, 18/01/2025	11,408,892
8,500,000	Skipton Building Society, 0.01%, 22/09/2024	8,381,525
8,300,000	UBS Group AG, 1.25%, 17/07/2025	8,214,510
8,000,000	Westpac Banking Corp, 3.46%, 04/04/2025	7,994,470
8,000,000	Arval Service Lease SA, 3.38%, 04/01/2026	7,961,080
6,722,000	Portugal Obrigacoes do Tesouro OT, 2.88%, 20/10/2034	6,606,291
6,700,000	Fastighets AB Balder, 1.88%, 23/01/2026	6,282,120
6,000,000	Morgan Stanley, 1.88%, 27/04/2027	5,726,490
6,000,000	Wizz Air Finance Co BV, 1.00%, 19/01/2026	5,683,900
5,500,000	BPCE SFH SA, 0.13%, 31/03/2025	5,319,770
5,400,000	Autostrade per l'Italia SpA, 2.00%, 04/12/2028	4,970,060
5,300,000	Heimstaden Bostad Treasury BV, 0.63%, 24/07/2025	4,921,580
4,900,000	Lloyds Bank Plc, 3.25%, 02/02/2026	4,898,008
5,000,000	Credit Mutuel Home Loan SFH SA, 0.63%, 10/02/2025	4,881,900
4,900,000	Canadian Imperial Bank of Commerce, 0.38%, 10/03/2026	4,624,212
4,900,000	Romanian Government International Bond, 3.62%, 26/05/2030	4,499,180
4,334,000	Lithuania Government International Bond, 3.50%, 03/07/2031	4,302,795
4,300,000	Lithuania Government International Bond, 3.50%, 13/02/2034	4,245,725
4,000,000	Bulgaria Government International Bond, 4.38%, 13/05/2031	4,164,000
4,000,000	Morgan Stanley, 4.36%, 19/03/2027	4,010,040
4,000,000	Citigroup Inc, 1.50%, 24/07/2026	3,884,040
3,770,000	European Financial Stability Facility, 3.38%, 30/08/2038	3,775,906
3,754,000	Kreditanstalt fuer Wiederaufbau, 2.63%, 26/04/2029	3,712,147
3,500,000	Dexia SA, 2.75%, 18/01/2029	3,462,805
3,388,000	Spain Government Bond, 3.25%, 30/04/2034	3,379,523
3,216,000	Romanian Government International Bond, 5.38%, 22/03/2031	3,221,499
3,340,000	Bank Gospodarstwa Krajowego, 3.00%, 30/05/2029	3,214,433
3,078,000	European Union, 3.38%, 04/10/2038	3,152,426

## Uncorrelated Strategies – Statement of Significant Purchases and Sales

Total purchases:

Units	Security Description	Cost US\$
130,000,000	United States Treasury Bill, 0.00%, 09/05/2024	128,435,300
130,000,000	United States Treasury Bill, 0.00%, 20/08/2024	128,071,959
125,000,000	United States Treasury Bill, 0.00%, 02/05/2024	123,373,438
125,000,000	United States Treasury Bill, 0.00%, 18/04/2024	123,344,479
110,000,000	United States Treasury Bill, 0.00%, 18/07/2024	108,652,372
110,000,000	United States Treasury Bill, 0.00%, 11/04/2024	108,533,443
100,000,000	United States Treasury Bill, 0.00%, 04/04/2024	98,691,125
75,000,000	United States Treasury Bill, 0.00%, 01/08/2024	74,061,077
75,000,000	United States Treasury Bill, 0.00%, 13/08/2024	73,932,208
55,000,000	United States Treasury Bill, 0.00%, 27/06/2024	54,394,829
55,000,000	United States Treasury Bill, 0.00%, 11/07/2024	54,279,500
45,000,000	United States Treasury Bill, 0.00%, 05/07/2024	44,426,075
67,000,000	United Kingdom Gilt, 0.63%, 22/10/2050	34,939,582
25,000,000	United States Treasury Bill, 0.00%, 23/04/2024	24,816,979
67,500	Albemarle Corp - Preferred Shares	3,375,000
2,000,000	United States Treasury Bill, 0.00%, 22/08/2024	1,973,499
150	BNP Paribas Issuance BV - Participatory Note, 08/08/2025	139,050

Total sales:

Units	Security Description	Proceeds US\$
100,000,000	United States Treasury Bill, 0.00%, 29/02/2024	99,883,689
55,000,000	United States Treasury Bill, 0.00%, 27/06/2024	54,710,480
55,000,000	United States Treasury Bill, 0.00%, 04/04/2024	54,701,222
45,000,000	United States Treasury Bill, 0.00%, 05/07/2024	44,710,453
40,000,000	United States Treasury Bill, 0.00%, 11/07/2024	39,729,950
67,000,000	United Kingdom Gilt, 0.63%, 22/10/2050	33,487,829
67,500	Albemarle Corp	3,685,183



## US Equity – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
8,205	Microsoft Corp	3,397,947
17,786	Amazon.com Inc	3,032,307
1,803	Broadcom Inc	2,525,014
6,012	NVIDIA Corp	2,311,551
11,352	Apple Inc	2,149,584
4,487	Meta Platforms Inc Class A	2,021,184
11,780	Alphabet Inc Class A	1,788,440
5,618	Salesforce Inc	1,534,245
6,853	Advanced Micro Devices Inc	1,200,085
2,048	Synopsys Inc	1,141,511
11,721	NIKE Inc Class B	1,096,352
1,778	Netflix Inc	1,028,729
1,426	Intuit Inc	899,292
1,231	ServiceNow Inc	897,318
3,134	Visa Inc Class A	860,102
1,629	UnitedHealth Group Inc	821,388
3,074	Workday Inc Class A	815,239
1,808	Mastercard Inc Class A	814,214
1,405	Thermo Fisher Scientific Inc	794,410
4,414	AbbVie Inc	743,424
7,336	TJX Cos Inc	724,952
2,413	McDonald's Corp	683,302
1,471	S&P Global Inc	642,431
2,532	Equifax Inc	633,280
9,745	NextEra Energy Inc	614,459
660	Eli Lilly & Co	582,231
2,787	CME Group Inc Class A	580,634
2,882	Analog Devices Inc	573,186
1,001	Adobe Inc	557,618
5,612	Okta Inc Class A	530,744
7,119	Uber Technologies Inc	518,589
14,774	Match Group Inc	512,234
12,998	Brookfield Asset Management Ltd Class A	511,088
7,440	Boston Scientific Corp	504,944
15,640	Keurig Dr Pepper Inc	498,816
2,130	CDW Corp	490,957
650	Costco Wholesale Corp	482,125
5,673	Walmart Inc	460,865

## US Equity – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
3,959	Microsoft Corp	1,696,415
9,467	Alphabet Inc Class A	1,568,142
5,701	Progressive Corp	1,159,190
6,314	Amazon.com Inc	1,153,163
1,015	NVIDIA Corp	1,036,074
2,035	UnitedHealth Group Inc	997,659
3,726	Salesforce Inc	969,103
2,020	Adobe Inc	962,970
1,960	Meta Platforms Inc Class A	912,088
5,399	Johnson & Johnson	785,223
19,135	Match Group Inc	646,592
3,315	Waste Management Inc	646,270
2,545	Equifax Inc	627,767
5,370	Dollar Tree Inc	620,929
1,288	Mastercard Inc Class A	603,024
2,939	Analog Devices Inc	592,529
777	ServiceNow Inc	579,339
993	Intuit Inc	575,156
2,905	CME Group Inc Class A	572,619
888	Netflix Inc	558,508
2,803	Atlassian Corp Class A	504,890
26,965	Paycor HCM Inc	485,236
2,542	Apple Inc	474,421
2,026	Workday Inc Class A	471,961
1,744	McDonald's Corp	458,059
13,182	Keurig Dr Pepper Inc	448,756
24,197	Chewy Inc Class A	424,014
4,016	TJX Cos Inc	411,169
5,465	NextEra Energy Inc	403,531
1,745	Union Pacific Corp	391,920
501	Costco Wholesale Corp	367,613
1,875	Advanced Micro Devices Inc	348,037
3,643	Okta Inc Class A	336,261
1,001	Lululemon Athletica Inc	333,206
1,361	CDW Corp	322,153

## US Equity Index PutWrite – Statement of Significant Purchases and Sales

Total purchases:

Units	Security Description	Cost US\$
114,200,000	United States Treasury Note/Bond, 5.00%, 31/08/2025	115,025,547
108,300,000	United States Treasury Note/Bond, 4.25%, 31/05/2025	107,831,484
102,200,000	United States Treasury Note/Bond, 4.63%, 15/03/2026	102,719,836
102,200,000	United States Treasury Note/Bond, 4.63%, 28/02/2025	102,119,906
96,900,000	United States Treasury Note/Bond, 4.13%, 15/06/2026	96,547,926
96,300,000	United States Treasury Note/Bond, 4.25%, 31/12/2024	95,844,297
87,200,000	United States Treasury Note/Bond, 4.25%, 31/01/2026	86,988,813
18,000,000	United States Treasury Note/Bond, 4.00%, 15/12/2025	17,868,516
15,000,000	United States Treasury Note/Bond, 3.50%, 15/09/2025	14,765,039
15,000,000	United States Treasury Note/Bond, 2.88%, 15/06/2025	14,660,742

Total sales:

Units	Security Description	Proceeds US\$
97,300,000	United States Treasury Note/Bond, 3.50%, 15/09/2025	95,749,281
96,300,000	United States Treasury Note/Bond, 4.25%, 31/12/2024	95,686,840
97,300,000	United States Treasury Note/Bond, 2.88%, 15/06/2025	95,072,742
90,000,000	United States Treasury Note/Bond, 0.25%, 15/06/2024	88,389,844
90,000,000	United States Treasury Note/Bond, 0.38%, 15/09/2024	87,479,297
86,400,000	United States Treasury Note/Bond, 0.25%, 15/03/2024	85,927,500
87,100,000	United States Treasury Note/Bond, 1.00%, 15/12/2024	84,303,273
80,700,000	United States Treasury Note/Bond, 1.75%, 15/03/2025	78,190,734
30,000,000	United States Treasury Note/Bond, 4.63%, 28/02/2025	29,859,375

## US Large Cap Value – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
75,794	S&P Global Inc	33,009,132
175,011	QUALCOMM Inc	26,048,460
130,912	Abbott Laboratories	14,863,777
58,932	Advanced Micro Devices Inc	11,700,158
174,309	PayPal Holdings Inc	11,585,704
108,692	Walt Disney Co	11,573,929
37,508	Sherwin-Williams Co	11,528,012
78,472	Clorox Co	11,351,041
230,470	Freeport-McMoRan Inc	10,683,145
43,458	Danaher Corp	10,636,473
63,842	Applied Materials Inc	10,477,832
19,796	Elevance Health Inc	9,725,470
12,204	BlackRock Inc Class A	9,708,143
164,519	Agnico Eagle Mines Ltd	9,589,163
134,125	NextEra Energy Inc	9,256,039
542,463	Carnival Corp	9,244,910
65,020	Valero Energy Corp	9,026,877
120,474	American International Group Inc	8,650,161
71,058	ConocoPhillips	8,424,893
29,205	Cummins Inc	8,158,385
35,340	IQVIA Holdings Inc	7,947,431
84,533	Morgan Stanley	7,930,605
162,606	Dominion Energy Inc	7,684,782
57,654	Oracle Corp	7,657,930
579,564	Teva Pharmaceutical Industries Ltd ADR	6,953,467
141,626	Wells Fargo & Co	6,916,688
184,973	FirstEnergy Corp	6,772,410
17,016	Goldman Sachs Group Inc	6,606,942
165,927	Baxter International Inc	6,602,498
94,093	Occidental Petroleum Corp	6,154,655
71,396	Colgate-Palmolive Co	5,998,558
29,546	Analog Devices Inc	5,895,943
148,418	Williams Cos Inc	5,798,208
44,259	Discover Financial Services	5,574,578
10,673	UnitedHealth Group Inc	5,446,678
17,617	Stryker Corp	5,439,685
122,542	US Bancorp	5,419,137
41,696	Prologis Inc	5,362,085
43,197	Micron Technology Inc	5,345,807
31,398	AbbVie Inc	5,182,838
40,806	Exxon Mobil Corp	4,870,153

## US Large Cap Value – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
592,314	Gilead Sciences Inc	43,506,981
270,197	Procter & Gamble Co	43,327,101
569,883	Mondelez International Inc Class A	41,333,332
439,832	Duke Energy Corp	41,126,234
1,069,746	Exelon Corp	38,809,605
296,787	Merck & Co Inc	37,966,569
469,680	American Electric Power Co Inc	37,899,198
227,403	Johnson & Johnson	36,191,187
68,585	UnitedHealth Group Inc	34,423,759
317,532	DTE Energy Co	34,130,911
177,998	JPMorgan Chase & Co	32,812,691
78,955	Berkshire Hathaway Inc Class B	32,480,384
322,501	Walmart Inc	32,013,282
436,639	Sempra	30,948,585
140,822	Applied Materials Inc	28,295,667
79,946	Stryker Corp	27,987,695
126,520	CME Group Inc Class A	25,886,539
944,396	Pfizer Inc	25,677,605
172,597	PNC Financial Services Group Inc	25,512,102
377,258	Rio Tinto Plc ADR	24,688,751
225,061	Exxon Mobil Corp	23,754,747
400,585	Citigroup Inc	22,859,558
91,558	Becton Dickinson & Co	22,092,420
129,709	QUALCOMM Inc	21,238,868
74,343	Amgen Inc	20,583,118
278,278	CVS Health Corp	20,140,283
161,256	Zimmer Biomet Holdings Inc	20,077,123
1,164,517	AT&T Inc	19,772,664
483,146	Verizon Communications Inc	19,542,915
387,286	Las Vegas Sands Corp	19,434,569
72,115	Air Products & Chemicals Inc	18,775,436
560,208	Newmont Corp	18,448,346
420,672	Comcast Corp Class A	18,093,816
162,876	Franco-Nevada Corp	17,418,214
330,869	Kroger Co	16,532,897
38,173	S&P Global Inc	16,366,689
88,044	International Business Machines Corp	16,133,859
292,456	Wells Fargo & Co	16,128,122
130,912	Abbott Laboratories	14,584,675

## US Long Short Equity – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
89,500	Waystar Holding Corp	1,924,250
7,436	Norfolk Southern Corp	1,909,721
1,341	Broadcom Inc	1,782,218
3,081	Synopsys Inc	1,674,972
37,318	Brookfield Asset Management Ltd Class A	1,456,115
15,053	NIKE Inc Class B	1,360,206
2,372	NVIDIA Corp	1,162,757
2,041	MSCI Inc Class A	973,919
5,010	Advanced Micro Devices Inc	881,385
4,639	General Electric Co	769,108
4,072	JPMorgan Chase & Co	758,922
1,008	ServiceNow Inc	688,763
5,980	Dollar Tree Inc	677,686
18,162	FirstEnergy Corp	670,697
3,480	Apple Inc	662,769
4,200	Micron Technology Inc	643,175
11,149	Citigroup Inc	642,334
3,263	Constellation Energy Corp	624,156
6,675	Canadian Pacific Kansas City Ltd	555,064
1,197	Meta Platforms Inc Class A	532,798
1,252	Lululemon Athletica Inc	489,501
1,931	Salesforce Inc	450,738
688	Netflix Inc	412,758
451	Eli Lilly & Co	397,036
11,555	Match Group Inc	372,318
13,389	Sweetgreen Inc Class A	326,437
10,931	Keurig Dr Pepper Inc	324,871
466	HubSpot Inc	313,725
13,503	Avantor Inc	299,318

## US Long Short Equity – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
15,646	Progressive Corp	3,219,010
4,196	Adobe Inc	2,002,021
3,985	Meta Platforms Inc Class A	1,854,813
3,631	UnitedHealth Group Inc	1,764,013
10,742	Splunk Inc	1,672,127
16,581	WEC Energy Group Inc	1,317,207
45,598	Sweetgreen Inc Class A	1,220,809
58,864	Chewy Inc Class A	1,210,124
11,853	TJX Cos Inc	1,198,536
5,418	Boeing Co	1,099,641
3,767	Salesforce Inc	1,031,591
50,887	Kenvue Inc	1,014,019
22,338	Brookfield Corp	977,292
954,000	Meta Platforms Inc, 4.65%, 15/08/2062	866,744
4,910	Atlassian Corp Class A	838,758
8,732	Lamb Weston Holdings Inc	794,707
944	ServiceNow Inc	711,634
2,687	Equifax Inc	682,008
910	Costco Wholesale Corp	637,902
943,000	Walmart Inc, 2.65%, 22/09/2051	636,162
939,000	Microsoft Corp, 2.50%, 15/09/2050	612,355
746	NVIDIA Corp	610,008
6,675	Canadian Pacific Kansas City Ltd	602,142
2,383	Union Pacific Corp	598,563
943,000	Johnson & Johnson, 2.45%, 01/09/2060	570,266
819,000	Apple Inc, 2.85%, 05/08/2061	537,037
2,671	Waste Management Inc	529,977
2,500	L3Harris Technologies Inc	516,232
6,977	NextEra Energy Inc	505,926
814	Netflix Inc	498,235
3,394	Dollar Tree Inc	495,834
690,000	Amazon.com Inc, 3.25%, 12/05/2061	489,018
1,252	Lululemon Athletica Inc	420,819

## US Multi Cap Opportunities – Statement of Significant Purchases and Sales

Total purchases:

Units	Security Description	Cost US\$
80,000	Nasdaq Inc	4,844,779
18,000	Charles River Laboratories International Inc	4,016,112
60,000	NextEra Energy Inc	3,976,788
24,000	TransUnion	1,670,994
11,000	Oracle Corp	1,307,040
18,800	Ball Corp	1,138,365
300	Booking Holdings Inc	1,029,042
7,000	Veralto Corp	542,884
3,000	EOG Resources Inc	386,662
4,000	TJX Cos Inc	370,640
2,300	Intercontinental Exchange Inc	307,556
1,200	Verisk Analytics Inc Class A	267,996
1,000	McDonald's Corp	253,700
4,000	Aramark	123,218



## US Multi Cap Opportunities – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
39,000	Alphabet Inc Class C	5,834,277
59,000	RTX Corp	5,523,119
13,000	Berkshire Hathaway Inc Class B	5,183,666
77,000	Charles Schwab Corp	5,115,636
26,000	JPMorgan Chase & Co	4,904,303
140,000	Simply Good Foods Co	4,787,343
15,000	HCA Healthcare Inc	4,558,170
170,000	Graphic Packaging Holding Co	4,487,437
40,000	Walt Disney Co	4,301,184
23,000	Amazon.com Inc	4,026,455
98,000	CSX Corp	3,513,342
14,000	Chubb Ltd	3,461,541
150,500	Brookfield Renewable Corp Class A	3,368,259
245,000	Vestis Corp	3,228,380
16,000	Apple Inc	2,920,134
71,000	Brookfield Corp	2,875,298
17,000	T-Mobile US Inc	2,801,773
8,000	Motorola Solutions Inc	2,621,495
25,000	NIKE Inc Class B	2,520,117
9,400	WD-40 Co	2,509,228
6,500	Deere & Co	2,441,028
33,000	BJ's Wholesale Club Holdings Inc	2,437,028
75,000	Aramark	2,369,660
5,500	Microsoft Corp	2,246,295
8,600	Nordson Corp	2,225,916
8,900	Eagle Materials Inc	2,116,081
21,000	TJX Cos Inc	2,080,460
70,000	Pfizer Inc	1,967,639
8,700	Lowe's Cos Inc	1,930,322
38,000	US Foods Holding Corp	1,878,643
11,500	Westinghouse Air Brake Technologies Corp	1,698,383
23,800	Ball Corp	1,500,792
19,200	Mondelez International Inc Class A	1,418,533
5,800	Becton Dickinson & Co	1,385,935

## US Real Estate Securities – Statement of Significant Purchases and Sales

Top twenty purchases:

Units	Security Description	Cost US\$
93,441	AvalonBay Communities Inc	16,888,954
157,467	Camden Property Trust	15,190,780
292,483	UDR Inc	10,860,104
69,961	Digital Realty Trust Inc	9,963,203
183,882	Gaming & Leisure Properties Inc	8,538,281
69,186	Federal Realty Investment Trust	6,945,653
420,978	Macerich Co	6,609,743
525,725	American Healthcare REIT Inc	6,317,860
123,376	Ventas Inc	6,110,449
132,216	Brookfield Corp	5,426,218
173,311	Essential Properties Realty Trust Inc	4,780,425
6,185	Equinix Inc	4,655,160
37,803	Sun Communities Inc	4,612,923
16,051	SBA Communications Corp Class A	3,256,470
87,919	Omega Healthcare Investors Inc	2,673,852
78,493	Invitation Homes Inc	2,658,145
33,393	Iron Mountain Inc	2,621,758
45,081	Rexford Industrial Realty Inc	2,180,128
9,880	American Tower Corp	1,891,304
69,117	Retail Opportunity Investments Corp	864,224

## US Real Estate Securities – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
444,724	Apartment Income REIT Corp	16,865,915
62,292	Essex Property Trust Inc	14,699,095
117,239	Crown Castle Inc	12,357,093
413,943	VICI Properties Inc Class A	12,183,035
68,492	Extra Space Storage Inc	10,253,411
167,497	Equity Residential	10,031,471
35,468	Public Storage	10,017,790
10,748	Equinix Inc	8,700,527
38,304	American Tower Corp	7,314,791
55,534	Prologis Inc	6,526,313
345,979	Kimco Realty Corp	6,427,184
90,512	Boston Properties Inc	5,691,535
327,567	Urban Edge Properties	5,372,491
98,450	Realty Income Corp	5,235,133
87,677	Regency Centers Corp	5,232,640
34,375	Simon Property Group Inc	5,032,447
54,493	Welltower Inc	5,010,665
22,413	SBA Communications Corp Class A	4,900,557
121,919	American Homes 4 Rent Class A	4,314,739
21,621	AvalonBay Communities Inc	4,081,665
108,781	Invitation Homes Inc	3,762,781
80,512	Ventas Inc	3,683,578
22,481	EastGroup Properties Inc	3,651,287
235,073	American Healthcare REIT Inc	3,293,317
94,238	Weyerhaeuser Co	3,008,015
37,390	Iron Mountain Inc	2,867,288
21,578	Sun Communities Inc	2,640,700
88,228	Omega Healthcare Investors Inc	2,605,167
22,606	Camden Property Trust	2,275,734
51,056	Gaming & Leisure Properties Inc	2,250,294

## US Small Cap – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
216,900	CNX Resources Corp	4,971,203
18,861	Installed Building Products Inc	4,095,571
71,930	Enerpac Tool Group Corp Class A	2,487,615
15,113	Enpro Inc	2,324,203
25,835	Federal Signal Corp	2,007,400
15,787	Armstrong World Industries Inc	1,885,491
15,020	Rogers Corp	1,762,570
8,849	Simpson Manufacturing Co Inc	1,574,644
12,173	Crane Co	1,563,559
16,367	IDACORP Inc	1,545,671
35,178	Valvoline Inc	1,493,755
20,045	Power Integrations Inc	1,491,727
38,629	Viper Energy Inc Class A	1,326,265
7,595	Tetra Tech Inc	1,259,788
15,184	Arcosa Inc	1,258,061
164,779	Computer Modelling Group Ltd	1,248,641
650	White Mountains Insurance Group Ltd	1,152,152
14,980	CBIZ Inc	1,108,626
13,719	Haemonetics Corp	1,045,016
16,293	Prosperity Bancshares Inc	1,027,629
168,832	Transocean Ltd	1,004,541
8,192	Bright Horizons Family Solutions Inc	859,919
30,361	Stevanato Group SpA	805,314
4,806	Standex International Corp	734,440
7,008	ESCO Technologies Inc	723,550

## US Small Cap – Statement of Significant Purchases and Sales (continued)

Aggregate sales greater than one percent of the total value of sales:

Units	Security Description	Proceeds US\$
761,145	Southwestern Energy Co	5,560,077
4,075	Fair Isaac Corp	5,141,588
23,757	FTI Consulting Inc	4,713,929
148,067	Model N Inc	4,346,512
10,903	Pool Corp	4,135,737
13,479	CSW Industrials Inc	3,183,163
6,656	Atrion Corp	3,001,737
32,108	Tidewater Inc	2,821,098
8,539	Kadant Inc	2,732,870
10,667	Eagle Materials Inc	2,672,163
10,615	Manhattan Associates Inc	2,627,097
11,355	MarketAxess Holdings Inc	2,478,748
18,205	LCI Industries	2,105,025
9,436	UFP Technologies Inc	2,092,692
87,067	NetScout Systems Inc	1,882,754
9,032	Quaker Chemical Corp	1,678,535
21,122	Lattice Semiconductor Corp	1,631,670
13,822	SPX Technologies Inc	1,631,445
37,300	QuidelOrtho Corp	1,604,410
4,245	West Pharmaceutical Services Inc	1,599,175
2,459	Chemed Corp	1,556,876
7,927	SPS Commerce Inc	1,461,646
8,737	Qualys Inc	1,459,802
5,345	RBC Bearings Inc	1,432,334
5,246	Nordson Corp	1,391,200
15,239	Kirby Corp	1,358,795
1,600	Texas Pacific Land Corp	1,347,001
7,637	FirstService Corp	1,274,618
5,854	Asbury Automotive Group Inc	1,268,910
6,912	Tetra Tech Inc	1,253,053
5,065	Littelfuse Inc	1,193,066
16,152	Bio-Techne Corp	1,163,807
33,294	Simply Good Foods Co	1,163,385
6,846	Nexstar Media Group Inc Class A	1,144,412

## US Small Cap Intrinsic Value – Statement of Significant Purchases and Sales

Aggregate purchases greater than one percent of the total value of purchases:

Units	Security Description	Cost US\$
47,190	Ormat Technologies Inc	3,140,723
111,916	Wolfspeed Inc	2,652,821
120,081	International Game Technology Plc	2,520,725
170,012	Banc of California Inc	2,472,450
55,591	New Jersey Resources Corp	2,405,819
46,933	Northwestern Energy Group Inc	2,363,220
55,079	Portland General Electric Co	2,352,407
153,008	Viasat Inc	2,267,741
19,342	Atmos Energy Corp	2,266,499
261,104	Alight Inc Class A	2,162,578
159,149	Huntington Bancshares Inc	1,978,928
19,040	IPG Photonics Corp	1,694,607
25,815	ALLETE Inc	1,569,326
24,958	Stericycle Inc	1,243,463
27,867	Helios Technologies Inc	1,221,446
296,140	TETRA Technologies Inc	1,148,710
38,437	Mercury Systems Inc	1,086,226
31,113	Integra LifeSciences Holdings Corp	898,080
128,820	indie Semiconductor Inc Class A	858,720
22,948	Veeco Instruments Inc	826,430
101,415	Under Armour Inc Class C	795,177
9,001	Whirlpool Corp	791,172
73,241	OraSure Technologies Inc	552,512
31,068	Varex Imaging Corp	492,176

## US Small Cap Intrinsic Value – Statement of Significant Purchases and Sales (continued)

Top twenty sales:

Units	Security Description	Proceeds US\$
76,859	Crown Holdings Inc	5,949,769
100,421	Stericycle Inc	5,788,313
50,973	Vistra Corp	3,924,919
74,640	Enerpac Tool Group Corp Class A	2,620,514
28,955	MACOM Technology Solutions Holdings Inc	2,567,800
48,761	Comerica Inc	2,256,592
24,536	Itron Inc	2,242,110
82,926	BankUnited Inc	2,221,314
22,992	Rambus Inc	1,504,834
3,690	Molina Healthcare Inc	1,378,908
18,523	Coherent Corp	1,153,270
202,599	Oil States International Inc	1,151,558
23,287	Varonis Systems Inc Class B	1,009,740
6,829	Entegris Inc	887,869
87,552	RLJ Lodging Trust	876,085
4,493	Wix.com Ltd	773,375
86,537	Chatham Lodging Trust	735,931
16,155	TechnipFMC Plc	397,851
30,371	Children's Place Inc	349,296
14,454	EMCORE Corp	14,761

# NOTES TO THE UNAUDITED ABRIDGED FINANCIAL STATEMENTS

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

### 1. SIGNIFICANT ACCOUNTING POLICIES

The significant accounting policies adopted by Neuberger Berman Investment Funds plc (the "Company") are as follows:

#### Basis of Preparation of Financial Statements

The financial statements presented are unaudited abridged financial statements for the six month period ended 30 June 2024. They have been prepared in accordance with Financial Reporting Standard ("FRS") 104: 'Interim Financial Reporting' issued by the Financial Reporting Council ("FRC"). The unaudited abridged financial statements should be read in conjunction with the financial statements for the year ended 31 December 2023 which were prepared in accordance with accounting standards generally accepted in Ireland, Irish Statute comprising the Companies Act 2014 (as amended), the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 as amended and the Central Bank (Supervision and Enforcement) Act 2013 (section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (the "Central Bank UCITS Regulations"). They have been prepared in accordance with FRS 102: 'The financial reporting standard applicable in the UK and Republic of Ireland'. Accounting standards generally accepted in Ireland in preparing financial statements giving a true and fair view are those published by the Institute of Chartered Accountants in Ireland and issued by the FRC.

The financial statements are prepared under the historical cost convention as modified by the revaluation of the financial assets and financial liabilities held at fair value through profit and loss. Valuation time is market close on the relevant dealing day. The dealing day is each business day or such other day as the Directors may determine and notify to the administrator and to the shareholders in advance. The Directors have made an assessment of the Company's ability to continue as a going concern and are satisfied that the Company has the resources to continue in business for the foreseeable future and at least 12 months from the date these financial statements were approved. Furthermore, the Directors are not aware of any material uncertainties that may cast significant doubt upon the Company's ability to continue as a going concern. Therefore, the financial statements are prepared on the going concern basis.

The format and certain wordings of the financial statements have been adapted from those contained in the Companies Act 2014 (as amended) and FRS 102 so that, in the opinion of the Directors, they more appropriately reflect the nature of the Company's business as an investment fund. The Company meets the criteria to avail of the exemption available to certain open-ended investment funds under FRS 102 not to prepare a cash flow statement.

#### Distribution Policy

The Directors have determined to accumulate all net investment income and net realised capital gains attributable to the Accumulating Classes and therefore do not intend to declare dividends in respect of shares in such classes.

#### Source of Distributions

Pursuant to the Articles, the Directors may declare dividends, in respect of any shares out of net income (including dividend and interest income) and/or the excess of realised and unrealised capital gains over realised and unrealised losses in respect of investments of the Company (collectively "Net Income") and also out of capital. Dividends paid out of capital amount to a return or withdrawal of part of a shareholder's original investment or from any capital gains attributable to that original investment. Such dividends may result in an immediate decrease in the NAV of the relevant shares.

It is the current intention of the Directors, subject to any de minimis threshold, to declare and pay as a dividend at least 85% of the Net Income attributable to each of the Distributing Classes, other than (i) the (Weekly) Distributing Classes; (ii) the (Monthly) Distributing Classes; (iii) the (CG) Distributing Classes and (iv) such other Distributing Classes in a Portfolio which are specified in the relevant Supplement to pay dividends out of capital and Net Income. However, shareholders should note that the Directors may, in their discretion, decide not to make such declaration and payment in respect of a Distributing Class.

In respect of the (Weekly) Distributing Classes, the (Monthly) Distributing Classes and the (CG) Distributing Classes, the Directors intend to declare and pay a weekly, monthly or semi-annual dividend, respectively, attributable to the shares of each such class out of a combination of Net Income and capital, so that where Net Income during the relevant period is less than the amount declared, the balance will be paid of the capital represented by the relevant shares, which will enable the classes to distribute regular, set dividends. In the event that the Net Income attributable to the (Weekly) Distributing Classes, the (Monthly) Distributing Classes or the (CG) Distributing Classes exceeds the amount declared during the relevant period, the excess of Net Income over this amount will be retained in a distribution account in respect of the relevant shares and will form part of the dividend payable in respect of the succeeding distribution period. While the foregoing represents the Directors' current intention in respect of the declaration and payment of dividends in respect of the (Weekly) Distributing Classes, the (Monthly) Distributing Classes and the (CG) Distributing Classes, the Directors may in their discretion decide not to make such declaration and payment and there is no guarantee that any such dividends will be paid.



**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024****1. SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)****Distribution Policy (continued)***Frequency of Distributions*

Under normal circumstances, the Directors intend that dividends in respect of:

- (a) each of the (Weekly) Distributing Classes in all Portfolios shall be declared and paid on or prior to the last business day of each week;
- (b) each of the (Monthly) Distributing Classes in all Portfolios shall be declared on or prior to the last business day of each month and paid within three business days thereafter;
- (c) each of the (CG) Distributing Classes in all Portfolios shall be declared on a semi-annual basis and paid within thirty business days;
- (d) each of the other Distributing Classes of the China Bond, the Euro Bond, the Euro Bond Absolute Return, the Global Equity Megatrends and the Ultra Short Term Euro Bond shall be declared on a quarterly basis and paid within thirty business days in relation to the Net Income of such Distributing Classes for the previous quarter;
- (e) each of the other Distributing Classes of the Climate Innovation, the CLO Income, the Commodities, the Corporate Hybrid Bond, the Developed Market FMP – 2027, the Emerging Market Debt - Hard Currency, the Emerging Market Debt - Local Currency, the Emerging Market Debt Blend, the Emerging Market Debt Sustainable Investment Grade Blend, the European High Yield Bond, the Event Driven, the Global Bond, the Global Flexible Credit Income, the Global High Yield SDG Engagement, the Global Investment Grade Credit, the Global Opportunistic Bond, the Global Real Estate Securities, the High Yield Bond, the Short Duration Emerging Market Debt, the Short Duration High Yield SDG Engagement, the Strategic Income, the Sustainable Asia High Yield, the Sustainable Emerging Market Corporate Debt, the Sustainable Emerging Market Debt - Hard Currency, the Tactical Macro, the US Equity Index PutWrite and the US Real Estate Securities shall be declared on a quarterly basis and paid within thirty business days;
- (f) each of the other Distributing Classes of the US Long Short Equity shall be declared on a semi-annual basis and paid within thirty business days;
- (g) each of the other Distributing Classes of the Uncorrelated Strategies, the US Equity, the US Large Cap Value, the US Multi Cap Opportunities, the US Small Cap and the US Small Cap Intrinsic Value shall be declared on an annual basis and paid within thirty business days;
- (h) each of the other Distributing Classes of all other Portfolios shall be declared on an annual basis and paid within thirty business days in relation to the Net Income of the Distributing Classes for the calendar year ended the previous 31 December;
- (i) each of the (Monthly) Gross Income Distributing Classes in the Portfolios shall be declared on or prior to the last business day of each month and paid within three business days; and
- (j) each of the other (Gross) Income Distributing Classes in the Portfolios shall be declared on a quarterly basis and paid within thirty business days.

Subject to income being available for distribution, the Directors may also decide to declare and pay interim dividends in relation to any of the Distributing Classes. All Shares in issue in a Distributing Class on any date on which the Directors determine to declare a dividend in respect of such Distributing Class will be eligible for such dividend.

The Directors reserve the right to change the dividend policy of any class of shares at their discretion on prior notice to shareholders of the relevant class. Any dividend unclaimed after a period of six years from the date of its declaration of such dividend shall be forfeited and shall revert to the relevant Portfolio.

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**

**2. CASH AND CASH EQUIVALENTS**

All cash balances are held with Brown Brothers Harriman & Co., or with third party institutions approved by the Company on overnight deposit, or directly with a sub-custodian.

A number of Company cash accounts are being operated by the Administrator, on behalf of the Company pursuant to the Central Bank of Ireland Guidance paper entitled Umbrella Funds – Cash Accounts Holding Subscription, Redemption and Dividend Monies. Such Company cash accounts are designed to hold unprocessed subscription monies received from investors, redemption monies payable to investors and/or other amounts due to investors. As at 30 June 2024, the amount held in these cash accounts was US\$ 4,148,051 (31 December 2023: US\$ 331,887). Any balances held on these cash accounts at the period end are reflected on the Aggregate Balance Sheets of the Company.

**3. BANK OVERDRAFT**

As at 30 June 2024 and 31 December 2023, all bank overdraft balances as disclosed in the Balance Sheet are held with Brown Brothers Harriman & Co.

**4. SHARE CAPITAL**

The authorised share capital of the Company is 500,000,040,000 shares of no par value divided into 40,000 Subscriber Shares of no par value and 500,000,000,000 Participating Shares of no par value. The Directors are empowered to issue up to 500,000,000,000 shares of no par value in the Company on such terms as they think fit.

The Company is an investment company with variable capital due to its ability to issue and redeem shares on demand. The share capital of the Company is divided into different series of shares with each series of shares representing a separate investment portfolio of assets. The Portfolios manage capital in accordance with the UCITS Regulations and the investment objectives and policies applicable to such Portfolio as specified in this Prospectus and the relevant Supplement. The Portfolios are not subject to externally imposed capital requirements. While the Portfolios invest in transferable securities and other liquid financial assets, the Manager also employs an appropriate liquidity risk oversight process, which takes into account efficient portfolio management transactions employed by the Portfolios, in order that each Portfolio is able to comply with its stated redemption terms and conditions.

In order to mitigate potential liquidity risks, the Manager tailors its controls to different investment strategies, liquidity terms and historic client behaviour. As part of its risk oversight, the Manager may employ various liquidity tests, the results of which may lead to a variety of possible solutions, including adjusting asset composition, drawing on applicable overdraft or credit facilities or taking other appropriate actions that would maintain an acceptable level of liquidity. Any Portfolio specific arrangements will be reviewed by the Manager’s risk function, portfolio managers of the relevant Portfolio, Chief Investment Officer of the Manager as well as the board of directors of the Manager and the Directors. The Manager’s risk team stress-tests each Portfolio on a regular basis in the context of portfolio composition and current/potential market conditions. Stress scenarios are run at different hypothetical redemption levels and the ability of the Portfolios to meet redemption requests in an orderly fashion at these levels are evaluated. Should analysis reveal that any of the Portfolios have low liquidity coverage ratios, conversation and steps are taken by the Manager’s risk team and the portfolio team to evaluate these risks and the best way to mitigate them. In addition, daily liquidity buffer reports are monitored to gauge the liquidity risk of each Portfolio. Furthermore, market liquidity factors are monitored in order to capture potential anomalies in market liquidity.

There were 2 Subscriber Shares in issue at 30 June 2024 and 31 December 2023. The Subscriber Shares entitle the holders to attend and vote at general meetings of the Company but do not entitle the holders to participate in the profits or assets of the Company except for a return of capital on a winding-up. The Participating Shares entitle the holders to attend and vote at general meetings of the Company and to participate in the profits and assets of the Company.

The Subscriber shareholders are as follows:

Shareholder Name	Nominal Shareholding
Matsack Nominees Limited	1
Neuberger Berman Europe Limited	1

The minimum subscriptions and redemption limits in respect of each Portfolio are contained in the Company's Prospectus.

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES**

In respect of each Class, the Manager shall be entitled to a fee in respect of the management services provided by it to each Portfolio (the "Management Fee"). The Manager is also entitled to a fee of 0.025% in respect of the administrative support services it provides to the Company.

The maximum annual fee which the Company will be charged in respect of a Portfolio is 2.5% of its NAV, however the current Management Fee payable in respect of each Portfolio shall be disclosed in the relevant Supplement. The current Management Fee rates for each class are set out below.

The Management Fee accrues daily and is payable monthly in arrears at the end of each calendar month. The Manager will pay any Sub-Investment Managers or investment advisers appointed in respect of a Portfolio out of its Management Fee, unless otherwise specified in the Supplement for the relevant Portfolio. The Manager is also entitled to recover from the Company all out-of-pocket expenses suffered or incurred by it (or its delegates) in the performance of its duties and shall pay any such expenses recovered to the appropriate service provider.

<b>5G Connectivity</b>	<b>Management Fee</b>
AUD A Accumulating Class	1.70%
AUD E Accumulating Class	1.70%
AUD I2 Accumulating Class	0.68%
CHF A Accumulating Class	1.70%
CHF I Accumulating Class	0.85%
CHF I2 Accumulating Class	0.68%
CNY A Accumulating Class	1.70%
CNY I2 Accumulating Class	0.68%
EUR A Accumulating Class	1.70%
EUR A Accumulating Unhedged Class	1.70%
EUR I Accumulating Class	0.85%
EUR I Accumulating Unhedged Class	0.85%
EUR I2 Accumulating Class	0.68%
EUR I5 Accumulating Class	0.43%
EUR M Accumulating Unhedged Class	1.70%
GBP A Accumulating Class	1.70%
GBP I Accumulating Unhedged Class	0.85%
GBP I2 Accumulating Class	0.68%
HKD A Accumulating Class	1.70%
HKD I2 Accumulating Class	0.68%
SGD A Accumulating Class	1.70%
SGD I2 Accumulating Class	0.68%
USD A Accumulating Class	1.70%
USD E Accumulating Class	1.80%
USD I Accumulating Class	0.85%
USD I Distributing Class	0.85%
USD I2 Accumulating Class	0.68%
USD I3 Accumulating Class	0.60%
USD I5 Accumulating Class	0.43%

<b>5G Connectivity (continued)</b>	<b>Management Fee</b>
USD M Accumulating Class	1.70%
USD Z Accumulating Class	0.00%
ZAR A Accumulating Class	1.70%
ZAR E Accumulating Class	1.80%

**China A-Share Equity**

CNY I Accumulating Class	0.90%
USD I Accumulating Unhedged Class	0.90%
USD I Distributing Unhedged Class	0.90%

**China Bond**

CNY A (Monthly) Distributing Class	1.30%
CNY I Distributing Class	0.65%
CNY Z Accumulating Class	0.00%
GBP I2 Accumulating Class	0.52%
SGD A (Monthly) Distributing Unhedged Class	1.30%
USD I Accumulating Unhedged Class	0.65%
USD Z Accumulating Class	0.00%
USD Z Accumulating Unhedged Class	0.00%

**China Equity**

CHF I Accumulating Class	1.10%
EUR A Accumulating Class	1.85%
EUR I Accumulating Class	1.10%
EUR Z Accumulating Class	0.00%
SGD A Accumulating Class	1.85%
USD A Accumulating Class	1.85%
USD A Distributing Class	1.85%
USD I Accumulating Class	1.10%

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

China Equity (continued)	Management Fee	Corporate Hybrid Bond (continued)	Management Fee
USD I2 Accumulating Class	0.88%	EUR A Accumulating Class	1.20%
USD M Accumulating Class	1.85%	EUR I Accumulating Class	0.60%
USD U Accumulating Class	1.45%	EUR I Distributing Class	0.60%
USD Z Accumulating Class	0.00%	EUR I2 Accumulating Class	0.48%
		EUR I2 Distributing Class	0.48%
<b>Climate Innovation<sup>1</sup></b>		EUR I3 Accumulating Class	0.42%
USD A Accumulating Class	1.70%	EUR I5 Accumulating Class	0.30%
USD I Accumulating Class	0.85%	EUR M Accumulating Class	1.20%
USD I5 Accumulating Class	0.43%	EUR M Distributing Class	1.20%
USD Z Accumulating Class	0.00%	EUR P Accumulating Class	0.57%
		EUR P Distributing Class	0.57%
<b>CLO Income</b>		GBP I Accumulating Class	0.60%
EUR A Accumulating Class	1.50%	GBP I2 Accumulating Class	0.48%
EUR I Accumulating Class	0.75%	GBP I2 Distributing Class	0.48%
EUR I2 Distributing Class	0.60%	GBP P Accumulating Class	0.57%
EUR X Accumulating Class	0.40%	GBP P Distributing Class	0.57%
GBP Z Accumulating Class	0.00%	SGD A (Monthly) Distributing Class	1.20%
SEK I Accumulating Class	0.75%	USD A (Monthly) Distributing Class	1.20%
USD A Accumulating Class	1.50%	USD A Accumulating Class	1.20%
USD I Accumulating Class	0.75%	USD A Distributing Class	1.20%
USD I Distributing Class	0.75%	USD C1 Accumulating Class	1.20%
USD I2 Distributing Class	0.60%	USD I Accumulating Class	0.60%
USD I4 Accumulating Class	0.45%	USD I Distributing Class	0.60%
USD I5 Distributing Class	0.38%	USD I2 Accumulating Class	0.48%
USD Z Accumulating Class	0.00%	USD I2 Distributing Class	0.48%
		USD M Accumulating Class	1.20%
<b>Commodities</b>		USD M Distributing Class	1.20%
GBP I Accumulating Unhedged Class	0.65%	USD P Accumulating Class	0.57%
GBP I5 Accumulating Class	0.33%	USD Z Accumulating Class	0.00%
USD A Accumulating Class	1.40%		
USD I Accumulating Class	0.65%	<b>Developed Market FMP – 2027<sup>1</sup></b>	
USD I5 Accumulating Class	0.33%	EUR A Accumulating Class	0.65%
USD M Accumulating Class	1.40%	EUR I Distributing Class	0.30%
USD Z Accumulating Class	0.00%	USD A Accumulating Class	0.65%
		USD A Distributing Class	0.65%
<b>Corporate Hybrid Bond</b>		USD I Accumulating Class	0.30%
AUD A (Monthly) Distributing Class	1.20%	USD I Distributing Class	0.30%
CHF A Distributing Class	1.20%	USD X Accumulating Class	0.40%
CHF I3 Accumulating Class	0.42%		
CHF P Accumulating Class	0.57%	<b>Emerging Market Debt - Hard Currency</b>	
CHF P Distributing Class	0.57%	AUD A (Monthly) Distributing Class	1.40%
EUR A (Monthly) Distributing Class	1.20%	AUD I Distributing Class	0.70%

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

Emerging Market Debt - Hard Currency (continued)	Management Fee	Emerging Market Debt - Local Currency	Management Fee
CAD I3 Accumulating Unhedged Class	0.49%	AUD B (Monthly) Distributing Class	1.80%
CHF I2 Accumulating Class	0.56%	AUD B Accumulating Class	1.80%
CHF P Accumulating Class	0.67%	AUD E (Monthly) Distributing Class	1.80%
EUR A (Monthly) Distributing Class	1.40%	AUD E Accumulating Class	1.80%
EUR A Accumulating Class	1.40%	AUD T (Monthly) Distributing Class	1.80%
EUR I Accumulating Class	0.70%	AUD T Accumulating Class	1.80%
EUR I Accumulating Unhedged Class	0.70%	EUR A Accumulating Class	1.50%
EUR I Distributing Class	0.70%	EUR I Accumulating Class	0.75%
EUR I2 Accumulating Class	0.56%	EUR I Accumulating Unhedged Class	0.75%
EUR I2 Distributing Class	0.56%	EUR I2 Accumulating Unhedged Class	0.60%
EUR I3 Accumulating Class	0.49%	EUR I4 Distributing Unhedged Class	0.45%
EUR I4 Accumulating Class	0.42%	EUR Y Accumulating Unhedged Class	0.36%
EUR I5 Accumulating Unhedged Class	0.35%	GBP I Accumulating Class	0.75%
EUR M Accumulating Class	1.40%	GBP I4 Accumulating Unhedged Class	0.45%
EUR M Distributing Class	1.40%	GBP I4 Distributing Unhedged Class	0.45%
EUR P Accumulating Class	0.67%	GBP Y Accumulating Unhedged Class	0.36%
EUR Z Accumulating Class	0.00%	SEK A Accumulating Class	1.50%
GBP I Accumulating Class	0.70%	SGD A (Monthly) Distributing Class	1.50%
GBP I Distributing Class	0.70%	USD A (Monthly) Distributing Class	1.50%
GBP I2 Accumulating Class	0.56%	USD A Accumulating Class	1.50%
GBP I2 Distributing Class	0.56%	USD B (Monthly) Distributing Class	1.80%
GBP P Accumulating Class	0.67%	USD B Accumulating Class	1.80%
HKD A (Monthly) Distributing Class	1.40%	USD E (Monthly) Distributing Class	1.80%
JPY I Accumulating Class	0.70%	USD E Accumulating Class	1.80%
SEK A Accumulating Class	1.40%	USD I (Monthly) Distributing Class	0.75%
SEK I2 Accumulating Class	0.56%	USD I Accumulating Class	0.75%
SGD A (Monthly) Distributing Class	1.40%	USD I Distributing Class	0.75%
USD A (Monthly) Distributing Class	1.40%	USD I2 Accumulating Class	0.60%
USD A Accumulating Class	1.40%	USD I5 Accumulating Class	0.38%
USD A Distributing Class	1.40%	USD T (Monthly) Distributing Class	1.80%
USD C1 Accumulating Class	1.40%	USD T Accumulating Class	1.80%
USD I Accumulating Class	0.70%	USD X Accumulating Class	0.38%
USD I Distributing Class	0.70%	USD Y Accumulating Class	0.36%
USD I2 Accumulating Class	0.56%	ZAR B (Monthly) Distributing Class	1.80%
USD I2 Distributing Class	0.56%	ZAR B Accumulating Class	1.80%
USD I3 Distributing Class	0.49%	ZAR E (Monthly) Distributing Class	1.80%
USD M Accumulating Class	1.40%	ZAR E Accumulating Class	1.80%
USD M Distributing Class	1.40%	ZAR T (Monthly) Distributing Class	1.80%
USD P Accumulating Class	0.67%	ZAR T Accumulating Class	1.80%
USD X Accumulating Class	0.40%		
USD Z Accumulating Class	0.00%		

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

Emerging Market Debt Blend	Management Fee	Emerging Markets Equity	Management Fee
AUD I3 Distributing Class	0.49%	AUD B Accumulating Class	2.00%
EUR A Accumulating Class	1.40%	AUD E Accumulating Class	2.00%
EUR I Accumulating Class	0.70%	AUD T Accumulating Class	2.00%
EUR I Distributing Class	0.70%	CAD I Distributing Unhedged Class	1.00%
EUR I2 Accumulating Class	0.56%	CAD I2 Distributing Class	0.80%
EUR I2 Distributing Class	0.56%	EUR I Accumulating Class	1.00%
EUR I3 Distributing Class	0.49%	EUR M Accumulating Class	2.00%
EUR I4 Accumulating Unhedged Class	0.42%	EUR Z Accumulating Class	0.00%
EUR I5 Accumulating Class	0.35%	GBP I Accumulating Class	1.00%
EUR M Accumulating Class	1.40%	GBP Z Accumulating Class	0.00%
EUR M Distributing Class	1.40%	USD A Accumulating Class	2.00%
EUR Z Accumulating Class	0.00%	USD B Accumulating Class	2.00%
GBP I Accumulating Class	0.70%	USD E Accumulating Class	2.00%
GBP I Accumulating Unhedged Class	0.70%	USD I Accumulating Class	1.00%
GBP I Distributing Class	0.70%	USD M Accumulating Class	2.00%
GBP I Distributing Unhedged Class	0.70%	USD T Accumulating Class	2.00%
GBP P Accumulating Class	0.67%	USD Z Accumulating Class	0.00%
GBP P Accumulating Unhedged Class	0.67%	ZAR B Accumulating Class	2.00%
GBP Z Accumulating Class	0.00%	ZAR E Accumulating Class	2.00%
NOK U Accumulating Class	1.05%	ZAR T Accumulating Class	2.00%
SEK A Accumulating Class	1.40%		
SGD A (Monthly) Distributing Class	1.40%	<b>Euro Bond</b>	
USD A (Monthly) Distributing Class	1.40%	EUR I Accumulating Class	0.35%
USD A Accumulating Class	1.40%	EUR I Distributing Class	0.35%
USD C1 Accumulating Class	1.40%	EUR Z Accumulating Class	0.00%
USD I Accumulating Class	0.70%		
USD I Distributing Class	0.70%	<b>Euro Bond Absolute Return</b>	
USD I2 Distributing Class	0.56%	EUR I Accumulating Class	0.45%
USD I5 Accumulating Class	0.35%	EUR I Distributing Class	0.45%
USD M Accumulating Class	1.40%	EUR I5 Accumulating Class	0.23%
USD M Distributing Class	1.40%	EUR Z Accumulating Class	0.00%
USD Z Accumulating Class	0.00%	USD Z Accumulating Class	0.00%
<b>Emerging Market Debt Sustainable Investment Grade Blend</b>		<b>European High Yield Bond</b>	
AUD I2 Accumulating Class	0.48%	CHF I Accumulating Class	0.60%
NOK I Accumulating Class	0.60%	EUR I Accumulating Class	0.60%
NOK I3 Accumulating Class	0.42%	EUR I2 Accumulating Class	0.48%
USD I Accumulating Class	0.60%	EUR M Accumulating Class	1.20%
USD I2 Accumulating Class	0.48%	EUR X Accumulating Class	0.20%
USD Z Accumulating Class	0.00%	EUR Y Accumulating Class	0.10%
		EUR Y Distributing Class	0.10%

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

European High Yield Bond (continued)	Management Fee	Global Equity Megatrends (continued)	Management Fee
USD A (Monthly) Distributing class	1.20%	GBP P Accumulating Unhedged Class	0.76%
USD I Accumulating Class	0.60%	SGD A Accumulating Class	1.60%
USD X Accumulating Class	0.20%	USD A Accumulating Class	1.60%
USD Z Accumulating Class	0.00%	USD C1 Accumulating Class	1.60%
		USD I Accumulating Class	0.80%
<b>European Sustainable Equity</b>		USD I4 Accumulating Class	0.48%
EUR A Distributing Class	1.50%	USD M Accumulating Class	1.60%
EUR I Accumulating Class	0.60%	USD Z Accumulating Class	0.00%
EUR I Distributing Class	0.60%		
EUR I3 Distributing Class	0.42%	<b>Global Flexible Credit Income</b>	
EUR I5 Accumulating Class	0.30%	CAD I5 Accumulating Class	0.30%
EUR M Accumulating Class	1.50%	EUR I Accumulating Class	0.60%
EUR Z Accumulating Class	0.00%	EUR M Accumulating Class	1.20%
USD A Accumulating Unhedged Class	1.50%	GBP I5 Accumulating Class	0.30%
USD I Accumulating Unhedged Class	0.60%	USD A (Monthly) Distributing Class	1.20%
USD M Accumulating Unhedged Class	1.50%	USD A Accumulating Class	1.20%
		USD I Accumulating Class	0.60%
<b>Event Driven</b>		USD I Distributing Class	0.60%
EUR I Accumulating Class	1.00%	USD M Accumulating Class	1.20%
EUR I5 Distributing Class	0.50%	USD Z Accumulating Class	0.00%
GBP I5 Accumulating Class	0.50%		
GBP I5 Distributing Class	0.50%	<b>Global High Yield SDG Engagement</b>	
GBP P Accumulating Class	0.95%	AUD I Distributing Class	0.60%
USD I Accumulating Class	1.00%	AUD I4 Accumulating Class	0.37%
USD I5 Accumulating Class	0.50%	CHF I4 Accumulating Class	0.37%
		CHF I4 Distributing Class	0.37%
<b>Global Bond</b>		CHF X Accumulating Class	1.10%
AUD T (Monthly) Distributing Class	0.75%	EUR I4 Accumulating Class	0.37%
EUR I Accumulating Benchmark Hedged Class	0.20%	EUR I4 Distributing Class	0.37%
USD C1 Accumulating Class	0.40%	EUR X Accumulating Class	1.10%
USD I Accumulating Benchmark Hedged Class	0.20%	EUR Z (PF) Accumulating Class	0.10%
USD I Accumulating Class	0.20%	GBP I4 Accumulating Class	0.37%
USD M Accumulating Class	0.40%	GBP X Accumulating Class	1.10%
USD T (Monthly) Distributing Class	0.75%	USD A Accumulating Class	1.20%
USD Z Accumulating Class	0.00%	USD I Accumulating Class	0.60%
ZAR T (Monthly) Distributing Class	0.75%	USD I4 Accumulating Class	0.37%
		USD M Distributing Class	1.20%
<b>Global Equity Megatrends</b>		USD X Accumulating Class	1.10%
EUR I Accumulating Class	0.80%	USD Z Accumulating Class	0.00%
EUR M Accumulating Unhedged Class	1.60%		
GBP I4 Accumulating Unhedged Class	0.48%	<b>Global Investment Grade Credit</b>	
GBP I4 Distributing Unhedged Class	0.48%	EUR I Accumulating Class	0.30%

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

Global Investment Grade Credit (continued)	Management Fee	Global Sustainable Value (continued)	Management Fee
USD I Accumulating Class	0.30%	USD I3 Accumulating Class	0.32%
USD X Accumulating Class	0.10%	USD Z Accumulating Class	0.00%
USD Z Accumulating Class	0.00%		
<b>Global Opportunistic Bond</b>		<b>High Yield Bond</b>	
EUR I Accumulating Class	0.30%	AUD A (Monthly) Distributing Class	1.20%
GBP P Accumulating Class	0.29%	AUD A Accumulating Class	1.20%
USD A Accumulating Class	0.60%	AUD B (Monthly) Distributing Class	1.80%
USD I Accumulating Class	0.30%	AUD B Accumulating Class	1.80%
USD I Distributing Class	0.30%	AUD E (Monthly) Distributing Class	1.80%
USD I2 Accumulating Class	0.24%	AUD E Accumulating Class	1.80%
USD Z Accumulating Class	0.00%	AUD I Distributing Class	0.60%
		AUD T (Monthly) Distributing Class	1.80%
		AUD T (Weekly) Distributing Class	1.80%
		AUD T Accumulating Class	1.80%
<b>Global Real Estate Securities</b>		CAD A (Monthly) Distributing Class	1.20%
EUR M Accumulating Class	1.50%	CHF A Accumulating Class	1.20%
EUR Z Accumulating Unhedged Class	0.00%	CHF I Accumulating Class	0.60%
GBP Z Accumulating Class	0.00%	CHF I2 Accumulating Class	0.50%
USD A Accumulating Class	1.50%	CNY A (Monthly) Distributing Class	1.20%
USD CI Accumulating Class	1.50%	CNY I (Monthly) Distributing Class	0.60%
USD I Accumulating Class	0.75%	EUR A (Monthly) Distributing Class	1.20%
USD I5 Distributing Class	0.38%	EUR A Accumulating Class	1.20%
USD M Accumulating Class	1.50%	EUR A Distributing Class	1.20%
USD Z Accumulating Class	0.00%	EUR I Accumulating Class	0.60%
		EUR I Distributing Class	0.60%
<b>Global Sustainable Equity</b>		EUR I2 Accumulating Class	0.50%
EUR I5 Accumulating Unhedged Class	0.30%	EUR I2 Distributing Class	0.50%
EUR M Accumulating Unhedged Class	1.50%	EUR M Accumulating Class	1.20%
EUR Z Accumulating Unhedged Class	0.00%	EUR Z Accumulating Class	0.00%
GBP I Accumulating Unhedged Class	0.60%	GBP A (Monthly) Distributing Class	1.20%
GBP I5 Accumulating Unhedged Class	0.30%	GBP A Accumulating Class	1.20%
USD A Accumulating Class	1.50%	GBP A Distributing Class	1.20%
USD I Accumulating Class	0.60%	GBP I Accumulating Class	0.60%
USD I Distributing Class	0.60%	GBP I Distributing Class	0.60%
USD M Accumulating Class	1.50%	GBP I2 Accumulating Class	0.50%
USD Z Accumulating Class	0.00%	GBP I2 Distributing Class	0.50%
		GBP Z Accumulating Class	0.00%
<b>Global Sustainable Value</b>		HKD A (Monthly) Distributing Class	1.20%
EUR M Accumulating Class	0.90%	SEK A Accumulating Class	1.20%
GBP I5 Accumulating Unhedged Class	0.23%	SGD A (Monthly) Distributing Class	1.20%
GBP P Accumulating Unhedged Class	0.43%	SGD A Accumulating Class	1.20%
USD A Accumulating Class	0.90%	USD A (Monthly) Distributing Class	1.20%
USD I Accumulating Class	0.45%		



## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

High Yield Bond (continued)	Management Fee	InnovAsia 5G (continued)	Management Fee
USD A (Weekly) Distributing Class	1.20%	USD I Accumulating Class	0.85%
USD A Accumulating Class	1.20%	USD I4 Accumulating Class	0.51%
USD A Distributing Class	1.20%	USD M Accumulating Class	1.70%
USD B (Monthly) Distributing Class	1.80%	USD X Accumulating Class	1.45%
USD B Accumulating Class	1.80%		
USD C Accumulating Class	0.80%	<b>Japan Equity Engagement</b>	
USD C1 Accumulating Class	1.20%	EUR I5 Distributing Class	0.43%
USD C1 Distributing Class	1.20%	GBP I5 Accumulating Unhedged Class	0.43%
USD E (Monthly) Distributing Class	1.80%	GBP P Accumulating Unhedged Class	0.81%
USD E Accumulating Class	1.80%	JPY A Accumulating Class	1.70%
USD I (Monthly) Distributing Class	0.60%	JPY I Accumulating Class	0.85%
USD I Accumulating Class	0.60%	JPY I Distributing Class	0.85%
USD I Distributing Class	0.60%	JPY I5 Accumulating Class	0.43%
USD I2 (Monthly) Distributing Class	0.50%	JPY Z Accumulating Class	0.00%
USD I2 Accumulating Class	0.50%	USD A Accumulating Class	1.70%
USD I2 Distributing Class	0.50%	USD I Accumulating Class	0.85%
USD I4 (Monthly) Distributing Class	0.36%		
USD M Accumulating Class	1.20%	<b>Next Generation Mobility</b>	
USD M Distributing Class	1.20%	EUR A Accumulating Class	1.70%
USD P Accumulating Class	0.57%	EUR I Accumulating Class	0.85%
USD T (Monthly) Distributing Class	1.80%	EUR I Accumulating Unhedged Class	0.85%
USD T (Weekly) Distributing Class	1.80%	EUR M Accumulating Unhedged Class	1.70%
USD T Accumulating Class	1.80%	USD A Accumulating Class	1.70%
USD U (Monthly) Distributing Class	0.90%	USD C1 Accumulating Class	1.70%
USD U Accumulating Class	0.90%	USD I Accumulating Class	0.85%
USD Z Accumulating Class	0.00%	USD I Distributing Class	0.85%
ZAR B (Monthly) Distributing Class	1.80%	USD M Accumulating Class	1.70%
ZAR E (Monthly) Distributing Class	1.80%	USD X Accumulating Class	1.55%
ZAR E Accumulating Class	1.80%		
ZAR T (Monthly) Distributing Class	1.80%	<b>Next Generation Space Economy</b>	
ZAR T Accumulating Class	1.80%	EUR I3 Accumulating Unhedged Class	0.60%
		EUR M Accumulating Unhedged Class	1.70%
<b>InnovAsia 5G</b>		USD I Accumulating Class	0.85%
CHF I4 Accumulating Class	0.51%		
EUR A Accumulating Class	1.70%	<b>Responsible Asian Debt – Hard Currency</b>	
EUR I4 Accumulating Class	0.51%	USD A (Monthly) Distributing Class	1.20%
EUR M Accumulating Unhedged Class	1.70%	USD A Accumulating Class	1.20%
EUR X Accumulating Class	1.45%	USD C1 Accumulating Class	1.20%
SGD A Accumulating Class	1.70%	USD I Accumulating Class	0.60%
SGD I4 Accumulating Class	0.51%	USD I Distributing Class	0.60%
SGD X Accumulating Class	1.45%	USD I4 (Monthly) Distributing Class	0.36%
USD A Accumulating Class	1.70%	USD I4 Accumulating Class	0.36%

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

Responsible Asian Debt – Hard Currency (continued)	Management Fee	Short Duration Emerging Market Debt (continued)	Management Fee
USD M Accumulating Class	1.20%	USD I Accumulating Class	0.50%
USD X (Monthly) Distributing Class	1.10%	USD I Distributing Class	0.50%
USD X Accumulating Class	1.10%	USD I2 Accumulating Class	0.40%
USD Z Accumulating Class	0.00%	USD I2 Distributing Class	0.40%
		USD I5 Accumulating Class	0.25%
		USD I5 Distributing Class	0.25%
		USD M Accumulating Class	1.00%
		USD M Distributing Class	1.00%
		USD P Accumulating Class	0.48%
		USD Z Accumulating Class	0.00%
<b>Short Duration Emerging Market Debt</b>		<b>Short Duration High Yield SDG Engagement</b>	
AUD A (Monthly) Distributing Class	1.00%	AUD A (Monthly) Distributing Class	1.20%
CAD A (Monthly) Distributing Class	1.00%	CHF A Accumulating Class	1.20%
CHF A Accumulating Class	1.00%	CHF I Accumulating Class	0.60%
CHF A Distributing Class	1.00%	CNY A (Monthly) Distributing Class	1.20%
CHF I Accumulating Class	0.50%	EUR A Accumulating Class	1.20%
CHF I Distributing Class	0.50%	EUR A Distributing Class	1.20%
CHF I2 Accumulating Class	0.40%	EUR I Accumulating Class	0.60%
CHF I2 Distributing Class	0.40%	EUR I2 Accumulating Class	0.50%
CHF I5 Accumulating Class	0.25%	EUR I2 Distributing Class	0.40%
CHF P Accumulating Class	0.48%	EUR I5 Accumulating Class	0.25%
EUR A Accumulating Class	1.00%	EUR M Accumulating Class	1.00%
EUR A Distributing Class	1.00%	EUR M Distributing Class	1.20%
EUR I Accumulating Class	0.50%	GBP I Accumulating Class	0.60%
EUR I Distributing Class	0.50%	GBP I Distributing Class	0.60%
EUR I2 Accumulating Class	0.40%	GBP I2 Accumulating Class	0.50%
EUR I2 Distributing Class	0.40%	GBP I2 Distributing Class	0.50%
EUR I5 Accumulating Class	0.25%	HKD A (Monthly) Distributing Class	1.20%
EUR M Accumulating Class	1.00%	JPY I Accumulating Class	0.60%
EUR M Distributing Class	1.00%	SGD A (Monthly) Distributing Class	1.20%
EUR P Accumulating Class	0.48%	USD A (Monthly) Distributing Class	1.20%
EUR U Accumulating Class	0.75%	USD A Accumulating Class	1.20%
GBP A Accumulating Class	1.00%	USD A Distributing Class	1.20%
GBP I Accumulating Class	0.50%	USD C1 Accumulating Class	1.20%
GBP I Distributing Class	0.50%	USD I Accumulating Class	0.60%
GBP I2 Accumulating Class	0.40%	USD I Distributing Class	0.60%
GBP I2 Distributing Class	0.40%	USD I2 Accumulating Class	0.50%
GBP I5 Distributing Class	0.25%	USD I2 Distributing Class	0.50%
GBP P Accumulating Class	0.48%	USD I4 Accumulating Class	0.36%
JPY I Accumulating Class	0.50%	USD I5 Accumulating Class	0.30%
JPY I Distributing Class	0.50%	USD M Accumulating Class	1.20%
SEK A Accumulating Class	1.00%	USD M Distributing Class	1.20%
SGD A (Monthly) Distributing Class	1.00%	USD Z Accumulating Class	0.00%
USD A (Monthly) Distributing Class	1.00%		
USD A Accumulating Class	1.00%		
USD A Distributing Class	1.00%		
USD C1 Accumulating Class	1.00%		
USD C1 Distributing Class	1.00%		

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

Strategic Income	Management Fee	Sustainable Emerging Market Corporate Debt (continued)	Management Fee
AUD A (Monthly) Distributing Class	1.00%	EUR A Accumulating Class	1.60%
AUD E (Monthly) Distributing Class	1.00%	EUR I Accumulating Class	0.80%
AUD Z (Monthly) Distributing Class	0.00%	EUR I3 Accumulating Class	0.48%
CNY A (Monthly) Distributing Class	1.00%	EUR M Accumulating Class	1.60%
EUR A (Monthly) Distributing Class	1.00%	EUR M Distributing Class	1.60%
EUR A Accumulating Class	1.00%	EUR X Accumulating Class	0.35%
EUR I Accumulating Class	0.50%	GBP I Accumulating Class	0.80%
EUR M Accumulating Class	1.00%	SEK A Accumulating Class	1.60%
GBP A (Monthly) Distributing Class	1.00%	USD A (Monthly) Distributing Class	1.60%
GBP I (Monthly) Distributing Class	0.50%	USD A Accumulating Class	1.60%
HKD A (Monthly) Distributing Class	1.00%	USD C1 Accumulating Class	1.60%
JPY A (Monthly) Distributing Class	1.00%	USD I Accumulating Class	0.80%
JPY I Accumulating Class	0.50%	USD I Distributing Class	0.80%
JPY I Accumulating Unhedged Class	0.50%	USD I2 Accumulating Class	0.64%
JPY I CG Distributing Class	0.50%	USD M Accumulating Class	1.60%
JPY I Distributing Class	0.50%	USD M Distributing Class	1.60%
JPY Z Accumulating Class	0.00%		
SGD A (Monthly) Distributing Class	1.00%	<b>Sustainable Emerging Market Debt- Hard Currency</b>	
SGD A Accumulating Class	1.00%	EUR I3 Accumulating Class	0.49%
SGD I (Monthly) Distributing Class	0.50%	EUR I4 Accumulating Class	0.42%
USD A (Monthly) Distributing Class	1.00%	EUR X Accumulating Class	0.35%
USD A Accumulating Class	1.00%	USD I Accumulating Class	0.70%
USD A Distributing Class	1.00%	USD I5 Accumulating Class	0.35%
USD C1 Accumulating Class	1.00%		
USD E (Monthly) Distributing Class	1.00%	<b>Tactical Macro<sup>1</sup></b>	
USD I Accumulating Class	0.50%	EUR I5 Accumulating Class	0.40%
USD I Distributing Class	0.50%	USD I Accumulating Class	0.80%
USD M Accumulating Class	1.00%	USD I5 Accumulating Class	0.40%
USD M Distributing Class	1.00%	USD Z Accumulating Class	0.00%
USD Z Accumulating Class	0.00%		
ZAR A (Monthly) Distributing Class	1.00%	<b>Ultra Short Term Euro Bond</b>	
ZAR E (Monthly) Distributing Class	1.00%	CHF P Accumulating Class	0.18%
		CHF U Accumulating Class	0.29%
<b>Sustainable Asia High Yield</b>		EUR A Accumulating Class	0.38%
USD A (Monthly) Distributing Class	1.20%	EUR I Accumulating Class	0.19%
USD A Accumulating Class	1.20%	EUR I Distributing Class	0.19%
USD I Accumulating Class	0.60%	EUR I2 Accumulating Class	0.15%
USD Z Accumulating Class	0.00%	EUR I5 Accumulating Class	0.09%
USD Z Distributing Class	0.00%	EUR M Accumulating Class	0.38%
		EUR U Accumulating Class	0.29%
<b>Sustainable Emerging Market Corporate Debt</b>		EUR Z Accumulating Class	0.00%
CHF I Accumulating Class	0.80%		

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

Ultra Short Term Euro Bond (continued)	Management Fee
USD I Accumulating Class	0.19%
USD Z Accumulating Class	0.00%
<b>Uncorrelated Strategies</b>	
CHF I Accumulating Class	0.75%
EUR A Accumulating Class	1.50%
EUR I Accumulating Class	0.75%
EUR I2 Accumulating Class	0.60%
EUR M Accumulating Class	1.50%
EUR P Accumulating Class	0.71%
GBP I Accumulating Class	0.75%
GBP I2 Accumulating Class	0.60%
GBP I2 Distributing Class	0.60%
GBP I5 Accumulating Class	0.38%
GBP P Accumulating Class	0.71%
GBP Z Accumulating Class	0.00%
JPY I Accumulating Class	0.75%
SGD A Accumulating Class	1.50%
USD A Accumulating Class	1.50%
USD C1 Accumulating Class	1.50%
USD I Accumulating Class	0.75%
USD I2 Accumulating Class	0.60%
USD I5 Accumulating Class	0.38%
USD M Accumulating Class	1.50%
USD P Accumulating Class	0.71%
USD Z Accumulating Class	0.00%
<b>US Equity</b>	
EUR I5 Accumulating Class	0.38%
EUR I5 Accumulating Unhedged Class	0.38%
EUR I5 Distributing Unhedged Class	0.38%
EUR X Accumulating Unhedged Class	0.15%
GBP I5 Distributing Unhedged Class	0.38%
GBP X Accumulating Unhedged Class	0.15%
JPY I3 Accumulating Class	0.53%
USD A Accumulating Class	1.50%
USD I Accumulating Class	0.75%
USD I Distributing Class	0.75%
USD I5 Accumulating Class	0.38%
USD I5 Distributing Class	0.38%
USD M Accumulating Class	1.50%
USD X Accumulating Class	0.15%

US Equity Index PutWrite	Management Fee
EUR I Accumulating Class	0.60%
EUR I3 Distributing Class	0.42%
EUR I4 Accumulating Class	0.36%
EUR I4 Distributing Class	0.36%
EUR M Accumulating Class	1.20%
GBP I Accumulating Unhedged Class	0.60%
GBP I3 Accumulating Class	0.42%
GBP I3 Distributing Class	0.42%
GBP I3 Distributing Unhedged Class	0.42%
GBP I4 Accumulating Unhedged Class	0.36%
GBP I4 Distributing Class	0.36%
GBP P Distributing Unhedged Class	0.57%
GBP X Accumulating Unhedged Class	0.34%
SGD A (Monthly) Distributing Class	1.20%
USD A Accumulating Class	1.20%
USD I (Monthly) Distributing Class	0.60%
USD I Accumulating Class	0.60%
USD I3 Distributing Class	0.42%
USD I4 Accumulating Class	0.36%
USD M Accumulating Class	1.20%
USD Z Accumulating Class	0.00%
<b>US Large Cap Value</b>	
EUR A Accumulating Class	1.50%
EUR A Accumulating Unhedged Class	1.50%
EUR I Accumulating Class	0.70%
EUR I Accumulating Unhedged Class	0.70%
EUR I4 Distributing Unhedged Class	0.42%
EUR I5 Accumulating Unhedged Class	0.35%
GBP I Accumulating Class	0.70%
GBP I Accumulating Unhedged Class	0.70%
GBP I Distributing Class	0.70%
GBP I Distributing Unhedged Class	0.70%
GBP I4 Distributing Unhedged Class	0.42%
GBP P Accumulating Unhedged Class	0.67%
GBP P Distributing Class	0.67%
GBP Y Accumulating Unhedged Class	0.63%
GBP Y Distributing Unhedged Class	0.63%
USD A Accumulating Class	1.50%
USD I Accumulating Class	0.70%
USD I4 Distributing Class	0.42%
USD I5 Accumulating Class	0.35%

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

US Large Cap Value (continued)	Management Fee	US Multi Cap Opportunities (continued)	Management Fee
USD M Accumulating Class	1.50%	USD1 I Distributing Class	0.85%
USD Y Accumulating Class	0.63%	ZAR B Accumulating Class	1.80%
USD Z Accumulating Class	0.00%	ZAR E Accumulating Class	1.80%
		ZAR T Accumulating Class	1.80%
<b>US Long Short Equity</b>		<b>US Real Estate Securities</b>	
EUR A Accumulating Class	2.25%	AUD A (Monthly) Distributing Class	1.50%
EUR I Accumulating Class	1.35%	AUD B (Monthly) Distributing Class	1.80%
EUR I3 Accumulating Class	0.95%	AUD B Accumulating Class	1.80%
EUR I3 Accumulating Unhedged Class	0.95%	AUD E (Monthly) Distributing Class	1.80%
EUR M Accumulating Class	2.25%	AUD E Accumulating Class	1.80%
GBP I3 Distributing Class	0.95%	AUD T (Monthly) Distributing Class	1.80%
SGD A1 Accumulating Class	1.80%	AUD T Accumulating Class	1.80%
USD A (PF) Accumulating Class	1.70%	CHF A Accumulating Class	1.50%
USD A Accumulating Class	2.25%	EUR A Accumulating Class	1.50%
USD A1 Accumulating Class	1.80%	EUR I Accumulating Class	0.75%
USD I (PF) Distributing Class	1.00%	EUR M Accumulating Class	1.50%
USD I Accumulating Class	1.35%	HKD A (Monthly) Distributing Class	1.50%
USD I3 Accumulating Class	0.95%	SGD A Accumulating Class	1.50%
USD M Accumulating Class	2.25%	USD A (Monthly) Distributing Class	1.50%
USD U Accumulating Class	1.80%	USD A Accumulating Class	1.50%
USD Z Accumulating Class	0.00%	USD A Distributing Class	1.50%
<b>US Multi Cap Opportunities</b>		USD B (Monthly) Distributing Class	1.80%
AUD E Accumulating Class	1.80%	USD B Accumulating Class	1.80%
AUD T Accumulating Class	1.80%	USD C1 Accumulating Class	1.50%
EUR I3 Accumulating Class	0.50%	USD E (Monthly) Distributing Class	1.80%
EUR M Accumulating Class	1.70%	USD E Accumulating Class	1.80%
EUR1 A Accumulating Class	1.70%	USD I (Monthly) Distributing Class	0.75%
EUR1 I Accumulating Class	0.85%	USD I Accumulating Class	0.75%
GBP I3 Distributing Class	0.50%	USD I Distributing Class	0.75%
GBP I3 Distributing Unhedged Class	0.50%	USD I2 Accumulating Class	0.54%
SGD A Accumulating Class	1.70%	USD M Accumulating Class	1.50%
USD B Accumulating Class	1.80%	USD T (Monthly) Distributing Class	1.80%
USD C1 Accumulating Class	1.70%	USD T Accumulating Class	1.80%
USD E Accumulating Class	1.80%	USD Z Accumulating Class	0.00%
USD I2 Accumulating Class	0.68%	ZAR B (Monthly) Distributing Class	1.80%
USD I3 Accumulating Class	0.50%	ZAR B Accumulating Class	1.80%
USD M Accumulating Class	1.70%	ZAR E (Monthly) Distributing Class	1.80%
USD T Accumulating Class	1.80%	ZAR E Accumulating Class	1.80%
USD U Accumulating Class	1.25%	ZAR T (Monthly) Distributing Class	1.80%
USD Z Accumulating Class	0.00%	ZAR T Accumulating Class	1.80%
USD1 A Accumulating Class	1.70%		
USD1 I Accumulating Class	0.85%		

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

US Small Cap	Management Fee	US Small Cap (continued)	Management Fee
AUD B Accumulating Class	1.80%	USD I3 Accumulating Class	0.60%
AUD E Accumulating Class	1.80%	USD M Accumulating Class	1.70%
AUD T Accumulating Class	1.80%	USD T Accumulating Class	1.80%
EUR A Accumulating Class	1.70%	USD Z Accumulating Class	0.00%
EUR A Accumulating Unhedged Class	1.70%	ZAR E Accumulating Class	1.80%
EUR I Accumulating Class	0.85%	ZAR T Accumulating Class	1.80%
EUR I Accumulating Unhedged Class	0.85%		
EUR I2 Accumulating Unhedged Class	0.68%	<b>US Small Cap Intrinsic Value</b>	
EUR I4 Accumulating Unhedged Class	0.51%	EUR I3 Accumulating Class	0.60%
EUR M Accumulating Class	1.70%	GBP I Accumulating Unhedged Class	0.85%
EUR Z Accumulating Class	0.00%	GBP I2 Accumulating Unhedged Class	0.68%
JPY I Distributing Unhedged Class	0.85%	JPY I3 Accumulating Unhedged Class	0.60%
USD A Accumulating Class	1.70%	USD A Accumulating Class	1.70%
USD A Distributing Class	1.70%	USD I Accumulating Class	0.85%
USD B Accumulating Class	1.80%	USD I2 Accumulating Class	0.68%
USD E Accumulating Class	1.80%	USD M Accumulating Class	1.70%
USD I Accumulating Class	0.85%		
USD I Distributing Class	0.85%		

<sup>1</sup> Portfolio launched during the prior reporting year.

Where applicable, a discount may be applied to the above fees.

The Manager may waive all or part of its fees in order to cap the Portfolios' Total Expense Ratios ("TERs"). These fee waivers are voluntary and may be discontinued by the Manager at any time without prior notice. Fees voluntarily waived are not subject to recovery by the Manager. A breakdown of the Portfolios' TERs is provided in Appendix I.

In respect of each Class of Uncorrelated Strategies, the Sub-Investment Manager will be entitled to receive a fee (the "Supplementary Adviser Fee") of up to 0.75% of the Net Asset Value of the Portfolio in respect of the services provided to the Portfolio by the Advisers. The Supplementary Adviser Fee shall accrue daily and be payable monthly in arrears within 30 Business Days of the end of the calendar month.

The Company will pay Administration Fees which shall not exceed 0.20% per annum of the NAV of the relevant Portfolio. The Administration Fee shall comprise of a fee payable to the Administrator in respect of the administration services which it provides for each Portfolio and a fee payable to the Manager in respect of the administrative support services which it provides for each Portfolio and will accrue monthly and be payable monthly in arrears.

The Company pays/paid administration fees to the Administrator based on the value of month-end net assets of Uncorrelated Strategies and Uncorrelated Trading at the following rates:

Assets from US\$ 0 - US\$ 500 million	0.055%
Between US\$ 500 - US\$ 2,000 million	0.05%
Above US\$ 2,000 million	0.04%

Effective 1 January 2024, the Company pays administration fees to the Administrator based on the value of month-end net assets of each of the remaining Portfolios administered by the Administrator at the following rates:

Assets from US\$ 0 - US\$ 25,000 million	0.0055%
Above US\$ 25,000 million	0.0025%

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024****5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)**

The above fees are subject to a minimum monthly fee of US\$ 1,900 per Portfolio and inclusive of five share classes per Portfolio. Any Portfolio which has in excess of five share classes will be charged a monthly fee of US\$ 100 per each additional share class.

For the year ended 31 December 2023, the Company paid administration fees to the Administrator based on the value of month-end net assets of each of the Portfolios administered by the Administrator at the following rates:

Assets from US\$ 0 - US\$ 25,000 million	0.008%
Above US\$ 25,000 million	0.005%

The above fees were subject to a minimum monthly fee of US\$ 4,000 per Portfolio and inclusive of four share classes per Portfolio. Any Portfolio which had in excess of four share classes was charged a monthly fee of US\$ 150 per each additional share class.

In addition, the Administrator is entitled to a further fee in respect of transfer agency services provided to the Portfolios.

In respect of the B Shares, C Shares, E Shares, C1 Shares and C2 Shares in each Portfolio, the Manager and/or the relevant Distributor shall be entitled to a distribution fee at the annual rate of 1.00% of the NAV of the relevant Classes in respect of the distribution services provided to such Classes, which shall accrue daily and be payable monthly in arrears at the end of each calendar month. In respect of the M Shares in each Portfolio, the Manager and/or the relevant Distributor shall be entitled to a distribution fee at an annual rate expressed as a percentage of the NAV of the relevant Classes in respect of the distribution services provided to such Classes, which shall accrue daily and be payable monthly in arrears at the end of each calendar month. The rate of such distribution fee varies between Portfolios and is disclosed in the Supplement for each Portfolio. In respect of all other Classes, the Manager may pay the Distributor a fee (which shall be at normal commercial rates), in respect of its distribution services, which shall also be payable out of the Management Fee.

*Non-Affiliated Sub-Adviser fees*

The fees paid to the Non-Affiliated Sub-Advisers appointed by the Manager and/or the Sub-Investment Manager, with the exception of Green Court Capital Management Limited and the sub-advisers on Uncorrelated Strategies, will be paid out of the assets of the Portfolio. The aggregate fees paid to all advisers were between 0.65% and 1.50% of the NAV of the Portfolio. The aggregate adviser fee for the six month period ended 30 June 2024 was US\$ Nil (30 June 2023: US\$ 1,145,544).

**Performance Fees**

For the period ended 30 June 2024 a performance fee is being calculated on US Long Short Equity, Global High Yield SDG Engagement, Event Driven, Tactical Macro and Uncorrelated Strategies.

*Performance Fee paid to the Manager and a Sub-Investment Manager*

The Manager and a Sub-Investment Manager may be entitled to receive a performance fee (the "Performance Fee") payable out of the Portfolio's assets in respect of each PF Class in the relevant Portfolio. The Depositary shall verify the calculation of the Performance Fee. The Directors may, with the consent of the Manager, reduce the Performance Fee payable by any Class of Shares. Performance fees are payable on realised and unrealised capital gains taking into account realised and unrealised losses at the end of the Calculation Period defined below for each applicable Portfolio. Consequently, performance fees may be paid on unrealised gains which may subsequently never be realised.

Shareholders should note that, as the Performance Fee is calculated at Class level and not at an individual Shareholder level, they may be charged a Performance Fee even where the NAV of their Shares has remained the same or dropped, for example, where Shareholders purchase or redeem Shares at points other than the start and end of the Calculation Period.

If the Management Agreement or a Sub-Investment Manager is terminated before the end of a Calculation Period in any year the performance fee in respect of the then current Calculation Period will be calculated and paid as though the date of termination were the end of the relevant Calculation Period.

The performance fee will be accrued in the NAV on each Dealing Day and will normally be payable to the Manager or a Sub-Investment Manager in arrears within 30 Business Days of the end of each Calculation Period. However, in the case of Shares redeemed during a Calculation Period, the accrued performance fee in respect of those Shares will be payable to the Manager or a Sub-Investment Manager within 30 Business Days of the date of redemption. Crystallised performance fees shall remain in the relevant Class (but shall not participate in subsequent gains and losses of the relevant Class) until paid to the Manager or a Sub-Investment Manager and shall not be used or made available to satisfy redemptions or pay any fees and expenses of the relevant Class.

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**

**5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)**

**Performance Fees (continued)**

*Performance Fee paid to the Manager and a Sub-Investment Manager (continued)*

The methodology used to calculate the Performance Fee for each applicable Portfolio is as follows:

**US Long Short Equity**

The Manager may be entitled to receive a performance fee payable out of the Portfolio’s assets in respect of each PF Class in the Portfolio.

Definitions

Calculation Period	<p>The Calculation Period shall normally run from 1 January to 31 December in each year except that:</p> <ul style="list-style-type: none"> <li>• in the case of the initial issue of Shares in each PF Class, the first Calculation Period will run from the date of issue to 31 December;</li> <li>• in the case of the termination of a PF Class, the Calculation Period will terminate on the date of the termination; and</li> <li>• in the case of the termination of the Management Agreement in any year, the Calculation Period will terminate on the date of the termination.</li> </ul> <p>The first value used in determining the first Performance Fee for a PF Class shall be the Initial Offer Price.</p>
Crystallisation	<p>The point at which any Performance Fee becomes payable to the Manager. Crystallisation will occur either at the end of the Calculation Period or on a Dealing Day on which a Shareholder redeems or exchanges all or part of its Shareholding.</p>
High Water Mark	<p>The greater of: (i) the initial offer price per Share; and (ii) the NAV per share at the end of any previous Calculation Period in respect of which a Performance Fee was paid.</p>

Methodology

For each Calculation Period, a Performance Fee in respect of each PF Class in issue becomes due in the event that the NAV per share at the end of the Calculation Period exceeds the High Water Mark for that particular PF Class.

The Performance Fee will be calculated on each Dealing Day and will be equal to 15% of the amount by which the percentage growth in the NAV per share over the Calculation Period exceeds that of the High Water Mark. The Performance Fee will be accrued on each Dealing Day and will form part of the NAV per share for each PF Class where applicable. Any Performance Fee accrual on a Dealing Day will be superseded by any accrual made on the following Dealing Day up to the last Dealing Day of the Calculation Period.

In all cases the NAV per share used in the calculation of the Performance Fee is unswung, i.e. it does not include any adjustment for swing pricing.

No Performance Fee will be paid until the NAV per share exceeds the High Water Mark and such fee is only payable on the outperformance of the NAV per share over the Hurdle Rate as described above.

Shareholders should note that, as the Performance Fee is calculated at Class level and not at an individual Shareholder level, they may be charged a Performance Fee even where the NAV of their shares has remained the same or dropped, for example, where Shareholders purchase or redeem Shares at points other than the start and end of the Calculation Period.

The Performance Fee will be accrued in the NAV on each Dealing Day and will normally be payable to the Manager in arrears within 30 Business Days of the end of each Calculation Period. However, in the case of Shares redeemed during a Calculation Period, the accrued performance fee in respect of those Shares will be payable to the Manager within 30 Business Days of the date of redemption.



**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**

**5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)**

**Performance Fees (continued)**

*Performance Fee paid to the Manager and a Sub-Investment Manager (continued)*

**US Long Short Equity (continued)**

Methodology (continued)

Crystallised Performance Fees shall remain in the relevant PF Class (but shall not participate in subsequent gains and losses of the relevant Class) until paid to the Manager and shall not be used or made available to satisfy redemptions or pay any fees and expenses of the relevant PF Class.

The Depositary shall verify the calculation of the Performance Fee.

The Directors may, with the consent of the Manager, reduce the Performance Fee payable by any PF Class. Performance Fees are payable on realised and unrealised capital gains, which for the avoidance of doubt includes investment income, taking into account realised and unrealised losses at the end of the Calculation Period. Consequently, Performance Fees may be paid on unrealised gains which may subsequently never be realised.

For the period ended 30 June 2024, the Manager earned a performance fee of US\$ 138,911 (30 June 2023: Nil).

**Global High Yield SDG Engagement**

The Manager may be entitled to receive a performance fee payable out of the Portfolio's assets in respect of each PF Class in the Portfolio.

Definitions

Benchmark	ICE BofA Global High Yield Constrained Index in relevant class currency (as detailed below)
Calculation Period	<p>The Calculation Period shall normally run from 1 January to 31 December in each year except that:</p> <ul style="list-style-type: none"> <li>in the case of the initial issue of Shares in each PF Class, the first Calculation Period will run from the date of issue to 31 December;</li> <li>in the case of the termination of a PF Class, the Calculation Period will terminate on the date of the termination; and</li> <li>in the case of the termination of the Management Agreement in any year, the Calculation Period will terminate on the date of the termination.</li> </ul> <p>The first value used in determining the first Performance Fee for a PF Class shall be the Initial Offer Price.</p>
Crystallisation	The point at which any performance fee becomes payable to the Manager. Crystallisation will occur either at the end of the Calculation Period or on a Dealing Day on which a Shareholder redeems or converts all or part of its Shareholding.
Outperformance	The excess performance of the NAV per share over the performance of the Benchmark during the Calculation Period.

Methodology

For each Calculation Period, a Performance Fee in respect of each PF Class in issue becomes due in respect of any Outperformance, i.e. the excess performance of the NAV per share over the performance of the Benchmark applicable to that particular PF Class during the Calculation Period. The Percentage Fee will be calculated on each Dealing Day and will be equal to 20% of the Outperformance applicable to that particular PF Class over the same period.

In all cases the NAV per share used in the calculation of the Performance Fee is unswung, i.e. it does not include any adjustment for swing pricing.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

Performance Fees (continued)

*Performance Fee paid to the Manager and a Sub-Investment Manager (continued)*

Global High Yield SDG Engagement (continued)

Methodology (continued)

In the event that the performance of a PF Class over a Calculation Period is less than that of the Benchmark, no Performance Fee shall be payable in respect of that PF Class until such cumulative underperformance relative to its Benchmark has been recovered.

In the event that the PF Class has achieved Outperformance over a Calculation Period, a Performance Fee shall be payable in respect of that PF Class. Upon payment the Benchmark will be reset, this process ensures the NAV per share and the Benchmark start from the same place at the start of the calculation period. Accordingly for the next Calculation Period the commencing Benchmark value will equal the NAV in respect of the PF Class on which the Performance Fee was paid i.e. if the NAV were to equal 110 the commencing Benchmark Value would also equal 110.

Benchmark Indices

Classes	Index	Code
USD PF Classes	ICE BofA Global High Yield Constrained Index	HW0C select currency USD
EUR Hedged PF Classes	ICE BofA Global High Yield Constrained Index – EUR Hedged	HW0C select currency EUR
GBP Hedged PF Classes	ICE BofA Global High Yield Constrained Index – GBP Hedged	HW0C select currency GBP

Shareholders should note that, as the Performance Fee is payable on the outperformance over the Benchmark, they may be charged a Performance Fee where the NAV of their shares has declined but to a lesser extent than the Benchmark.

Shareholders should note that, as the Performance Fee is calculated at Class level and not at an individual Shareholder level, they may be charged a Performance Fee even where the NAV of their shares has remained the same or dropped, for example, where Shareholders purchase or redeem Shares at points other than the start and end of a Calculation Period.

The Performance Fee will be accrued in the NAV on each Dealing Day and will normally be payable to the Manager in arrears within 30 Business Days of the end of each Calculation Period. However, in the case of Shares redeemed during a Calculation Period, the accrued Performance Fee in respect of those Shares will be payable to the Manager within 30 Business Days of the date of redemption.

Crystallised Performance Fees shall remain in the relevant PF Class (but shall not participate in subsequent gains and losses of the relevant Class) until paid to the Manager and shall not be used or made available to satisfy redemptions or pay any fees and expenses of the relevant PF Class.

The Depositary shall verify the calculation of the Performance Fee.

The Directors may, with the consent of the Manager, reduce the Performance Fee payable by any PF Class. Performance Fees are payable on realised and unrealised capital gains, which for the avoidance of doubt includes investment income, taking into account realised and unrealised losses at the end of the Calculation Period. Consequently, Performance Fees may be paid on unrealised gains which may subsequently never be realised.

There were no performance fees paid to the Manager by the Portfolio for the period ended 30 June 2024 and 30 June 2023.

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**

**5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)**

**Performance Fees (continued)**

*Performance Fee paid to the Manager and a Sub-Investment Manager (continued)*

**Event Driven**

The Manager may be entitled to receive a performance fee payable out of the Portfolio's assets in respect of each PF Class in the Portfolio. All Classes in the Portfolio are PF Classes.

Definitions

Calculation Period	<p>The Calculation Period shall normally run from 1 January to 31 December in each year except that:</p> <ul style="list-style-type: none"> <li>• in the case of the initial issue of Shares in each PF Class, the first Calculation Period will run from the date of issue to 31 December;</li> <li>• in the case of the termination of a PF Class, the Calculation Period will terminate on the date of the termination; and</li> <li>• in the case of the termination of the Management Agreement in any year, the Calculation Period will terminate on the date of the termination.</li> </ul> <p>The first value used in determining the first Performance Fee for a PF Class shall be the Initial Offer Price.</p>
Crystallisation	<p>The point at which any Performance Fee becomes payable to the Manager. Crystallisation will occur either at the end of the Calculation Period or on a Dealing Day on which a Shareholder redeems or exchanges all or part of its Shareholding.</p>
High Water Mark	<p>The greater of: (i) the initial offer price per Share; and (ii) the NAV per share at the end of any previous Calculation Period in respect of which a Performance Fee was paid.</p>

Methodology

For each Calculation Period, a Performance Fee in respect of each PF Class in issue becomes due in the event that the Net Asset Value per Share at the end of the Calculation Period exceeds the High Water Mark (net of all costs before the deduction of any accrued Performance Fee, provided that in doing so it is in the Shareholder's best interest) for that particular PF Class.

The Performance Fee will be calculated on each Dealing Day and will be equal to 20% of the amount by which the percentage growth in the Net Asset Value per Share over the Calculation Period exceeds that of the High Water Mark, with the exception of the I5 Classes, in respect of which the Performance Fee will be equal to 15% of the amount by which the percentage growth in the Net Asset Value per Share over the Calculation Period exceeds that of the High Water Mark.

The Performance Fee will be accrued on each Dealing Day and will form part of the Net Asset Value per Share for each PF Class where applicable. Any Performance Fee accrual on a Dealing Day will be superseded by any accrual made on the following Dealing Day up to the last Dealing Day of the Calculation Period.

In all cases the Net Asset Value per Share used in the calculation of the Performance Fee is unswung, i.e. it does not include any adjustment for swing pricing.

No Performance Fee will be paid until the Net Asset Value per Share exceeds the High Water Mark and such fee is only payable on the outperformance of the Net Asset Value per Share over the High Water Mark as described above.

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**

**5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)**

**Performance Fees (continued)**

*Performance Fee paid to the Manager and a Sub-Investment Manager (continued)*

**Event Driven (continued)**

Methodology (continued)

Shareholders should note that, as the Performance Fee is calculated at Class level and not at an individual Shareholder level, they may be charged a Performance Fee even where the Net Asset Value of their Shares has remained the same or dropped, for example, where Shareholders purchase or redeem Shares at points other than the start and end of the Calculation Period.

The Performance Fee will be accrued in the Net Asset Value on each Dealing Day and will normally be payable to the Manager in arrears within 30 Business Days of the end of each Calculation Period. However, in the case of Shares redeemed during a Calculation Period, the accrued performance fee in respect of those Shares will be payable to the Manager within 30 Business Days of the date of redemption.

Crystallised Performance Fees shall remain in the relevant PF Class (but shall not participate in subsequent gains and losses of the relevant Class) until paid to the Manager and shall not be used or made available to satisfy redemptions or pay any fees and expenses of the relevant PF Class.

The Depositary shall verify the calculation of the Performance Fee and ensure that it is not open to the possibility of manipulation.

The Directors may, with the consent of the Manager, reduce the Performance Fee payable by any PF Class. Performance Fees are payable on realised and unrealised capital gains, which for the avoidance of doubt includes investment income, taking into account realised and unrealised losses at the end of the Calculation Period. Consequently, Performance Fees may be paid on unrealised gains which may subsequently never be realised.

For the period ended 30 June 2024, the Manager earned a performance fee of US\$ 990,102 (30 June 2023: US\$ 211,938).

**Tactical Macro**

The Sub-Investment Manager may be entitled to receive a performance fee payable out of the Portfolio's assets in respect of each PF Class in the Portfolio. All Classes in the Portfolio are PF Classes.

Definitions

Calculation Period	<p>The Calculation Period shall normally run from 1 January to 31 December in each year except that:</p> <ul style="list-style-type: none"> <li>• in the case of the initial issue of Shares in each Class, the first Calculation Period will run from the date of issue to 31 December of the following year;</li> <li>• in the case of the termination of a Class, the Calculation Period will terminate on the date of the termination; and</li> <li>• in the case of the termination of the Sub-Investment Manager, the Calculation Period will terminate on the date of the termination.</li> </ul>
Crystallisation	<p>The point at which any Performance Fee becomes payable to the Sub-Investment Manager. Crystallisation will occur (i) at the end of the Calculation Period; (ii) at the termination of the appointment of the Sub-Investment Manager; or (iii) on a Dealing Day on which a Shareholder redeems or exchanges all or part of its Shareholding.</p>
Outperformance	<p>The excess performance of the Net Asset Value per Share over the performance of the Benchmark during the Calculation Period.</p>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

## Performance Fees (continued)

*Performance Fee paid to the Manager and a Sub-Investment Manager (continued)*

## Tactical Macro (continued)

## Benchmark Indices

Classes	Index
USD Classes	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return, USD)
EUR Hedged Classes	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return - EUR Hedged)
GBP Hedged Classes	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return - GBP Hedged)
CHF Hedged Classes	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return - CHF Hedged)
JPY Hedged Classes	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return - JPY Hedged)

The Benchmark is a widely used benchmark for short-term interest rates, providing an indication of the average rates at which banks could obtain wholesale, unsecured funding for set periods in particular currencies.

For Classes denominated in currencies other than those provided for above, the Benchmark will be the ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return, USD) hedged to the relevant class currency, as this better reflects an appropriate comparator for investors in those Classes.

## Methodology

For each Calculation Period, a Performance Fee in respect of each Class in issue becomes due in respect of any Outperformance, i.e. the excess performance of the Net Asset Value per Share (net of all costs before the deduction of any accrued Performance Fee, provided that in doing so it is in the Shareholder's best interest) over the performance of the Benchmark applicable to that particular Class during the Calculation Period. The Performance Fee will be calculated on each Dealing Day and will be up to 20% of the Outperformance applicable to that particular Class over the same period.

In the event that the performance of a Class over a Calculation Period is less than that of the Benchmark, no Performance Fee shall be payable in respect of that Class until such cumulative underperformance relative to its Benchmark has been recovered.

In the event that the Class has achieved Outperformance over a Calculation Period, a Performance Fee shall be payable in respect of that Class. Upon payment the Benchmark will be reset, this process ensures the Net Asset Value per Share and the Benchmark start from the same place at the start of the calculation period. Accordingly for the next Calculation Period, the commencing Benchmark value will equal the Net Asset Value in respect of the Class on which the performance fee was paid i.e. if the Net Asset Value were to equal 110 at the end of a Calculation Period in which a Performance Fee was paid, the Benchmark value at the start of the following Calculation Period would also equal 110.

Shareholders should note that, as the Performance Fee is payable on the outperformance over the Benchmark, they may be charged a Performance Fee where the Net Asset Value of their Shares has declined but to a lesser extent than the Benchmark.

Shareholders should note that, as the Performance Fee is calculated at Class level and not at an individual Shareholder level and as no series accounting is applied in respect of the Performance Fee, they may be charged a Performance Fee even where the Net Asset Value of their Shares has remained the same or dropped, for example, where Shareholders purchase or redeem Shares at points other than the start and end of a Calculation Period.

The Performance Fee will be calculated and accrued daily as at each Valuation Point. The Performance Fee is calculated on the unswung Net Asset Value per Share, i.e. before any adjustment for swing pricing (for more information on "swing pricing" please see the "Determination of Net Asset Value – Adjustments of Valuations and Swing Pricing" section of the Prospectus).

The Performance Fee will normally be payable to the Sub-Investment Manager in arrears within 30 Business Days of 31 December each year. However, in the event of the Crystallisation of the Performance Fee during a Calculation Period, the accrued Performance Fee in respect of such amounts will be payable within 30 Business Days of the end of the calendar quarter during which the Crystallisation occurred.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

**5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)**

**Performance Fees (continued)**

*Performance Fee paid to the Manager and a Sub-Investment Manager (continued)*

**Tactical Macro (continued)**

Methodology (continued)

Crystallised Performance Fees shall remain in the Portfolio until paid to the Sub-Investment Manager and shall not participate in subsequent gains and losses of the Portfolio. Crystallised Performance Fees shall not be used or made available to satisfy redemptions or pay any fees and expenses of the Portfolio or the Company (other than Performance Fees payable to the Sub-Investment Manager).

The Depositary shall verify the calculation of any Performance Fee and ensure that it is not open to the possibility of manipulation.

Performance Fees are payable on realised and unrealised capital gains, which for the avoidance of doubt includes investment income, taking into account realised and unrealised losses at the end of the Calculation Period. Consequently, Performance Fees may be paid on unrealised gains which may subsequently never be realised.

There were no performance fees paid to the Sub-Investment Manager by the Portfolio for the period ended 30 June 2024 and 30 June 2023.

**Uncorrelated Strategies**

The Sub-Investment Manager may be entitled to receive a performance fee payable out of the Portfolio's assets in respect of each PF Class in the Portfolio. All Classes in the Portfolio are PF Classes.

Definitions

Calculation Period	<p>The Calculation Period shall normally run from 1 January to 31 December in each year except that:</p> <ul style="list-style-type: none"> <li>• in the case of the initial issue of Shares in each Class, the first Calculation Period will run from the date of issue to 31 December of the following year;</li> <li>• in the case of the termination of a Class, the Calculation Period will terminate on the date of the termination; and</li> <li>• in the case of the termination of the Sub-Investment Manager, the Calculation Period will terminate on the date of the termination.</li> </ul>
Crystallisation	<p>The point at which any Performance Fee becomes payable to the Sub-Investment Manager. Crystallisation will occur (i) at the end of the Calculation Period; (ii) at the termination of the appointment of the Sub-Investment Manager; or (iii) on a Dealing Day on which a Shareholder redeems or exchanges all or part of its Shareholding.</p>
Outperformance	<p>The excess performance of the Net Asset Value per Share over the performance of the Benchmark during the Calculation Period.</p>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)

## Performance Fees (continued)

*Performance Fee paid to the Manager and a Sub-Investment Manager (continued)*

## Uncorrelated Strategies (continued)

Benchmark Indices

Classes	Index
USD Classes	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return, USD)
EUR Hedged Classes	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return - EUR Hedged)
GBP Hedged Classes	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return - GBP Hedged)
CHF Hedged Classes	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return - CHF Hedged)
JPY Hedged Classes	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return - JPY Hedged)

The Benchmark is a widely used benchmark for short-term interest rates, providing an indication of the average rates at which banks could obtain wholesale, unsecured funding for set periods in particular currencies.

For Classes denominated in currencies other than those provided for above, the Benchmark will be the ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return, USD) hedged to the relevant class currency.

Methodology

For each Calculation Period, a Performance Fee in respect of each Class in issue becomes due in respect of any Outperformance, i.e. the excess performance of the Net Asset Value per Share (net of all costs before the deduction of any accrued Performance Fee, provided that in doing so it is in the Shareholder's best interest) over the performance of the Benchmark applicable to that particular Class during the Calculation Period. The Performance Fee will be calculated on each Dealing Day and will be up to 20% of the Outperformance applicable to that particular Class over the same period.

In the event that the performance of a Class over a Calculation Period is less than that of the Benchmark, no Performance Fee shall be payable in respect of that Class until such cumulative underperformance relative to its Benchmark has been recovered.

In the event that the Class has achieved Outperformance over a Calculation Period, a Performance Fee shall be payable in respect of that Class. Upon payment the Benchmark will be reset; this process ensures the Net Asset Value per Share and the Benchmark start from the same place at the start of the calculation period. Accordingly for the next Calculation Period, the commencing Benchmark value will equal the Net Asset Value in respect of the Class on which the performance fee was paid i.e. if the Net Asset Value were to equal 110 at the end of a Calculation Period in which a Performance Fee was paid, the Benchmark value at the start of the following Calculation Period would also equal 110.

Shareholders should note that, as the Performance Fee is payable on the outperformance over the Benchmark, they may be charged a Performance Fee where the Net Asset Value of their Shares has declined but to a lesser extent than the Benchmark.

Shareholders should note that, as the Performance Fee is calculated at Class level and not at an individual Shareholder level, they may be charged a Performance Fee even where the Net Asset Value of their Shares has remained the same or dropped, for example, where Shareholders purchase or redeem Shares at points other than the start and end of a Calculation Period.

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

**5. MANAGEMENT, ADMINISTRATION, DISTRIBUTION AND DEPOSITARY FEES (CONTINUED)****Performance Fees (continued)**

*Performance Fee paid to the Manager and a Sub-Investment Manager (continued)*

**Uncorrelated Strategies (continued)**Methodology (continued)

The Performance Fee will be calculated and accrued daily as at each Valuation Point. The Performance Fee is calculated on the unswung Net Asset Value per Share, i.e. before any adjustment for swing pricing (for more information on "swing pricing" please see the "Determination of Net Asset Value – Adjustments of Valuations and Swing Pricing" section of the Prospectus).

The Performance Fee will normally be payable to the Sub-Investment Manager in arrears within 30 Business Days of 31 December each year. However, in the event of the Crystallisation of the Performance Fee during a Calculation Period, the accrued Performance Fee in respect of such amounts will be payable within 30 Business Days of the end of the calendar quarter during which the Crystallisation occurred.

Crystallised Performance Fees shall remain in the Portfolio until paid to the Sub-Investment Manager and shall not participate in subsequent gains and losses of the Portfolio. Crystallised Performance Fees shall not be used or made available to satisfy redemptions or pay any fees and expenses of the Portfolio or the Company (other than Performance Fees payable to the Sub-Investment Manager).

The Depositary shall verify the calculation of any Performance Fee and ensure that it is not open to the possibility of manipulation.

Performance Fees are payable on realised and unrealised capital gains, which for the avoidance of doubt includes investment income, taking into account realised and unrealised losses at the end of the Calculation Period. Consequently, Performance Fees may be paid on unrealised gains which may subsequently never be realised.

There were no performance fees paid to the Sub-Investment Manager by the Portfolio for the period ended 30 June 2024 and 30 June 2023.

**Depositary Fee**

The Company pays the Depositary a fee in respect of trustee services for each Portfolio which shall not exceed 0.02% per annum of the NAV of the relevant Portfolio and which accrues monthly and is payable monthly in arrears. The Depositary is also entitled to reimbursement by the Company out of the assets of the Portfolio for safekeeping fees, transaction charges and reasonable out-of-pocket expenses ("Custody fees") incurred for the benefit of the Portfolio including the fees (which will not exceed normal commercial rates) and reasonable out-of-pocket expenses of any sub-custodian appointed by the Depositary.



**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024****6. DIRECTORS' FEES AND EXPENSES**

The Directors are entitled to a fee as remuneration for their services at a rate to be determined from time to time by the Directors provided that the amount of remuneration payable to any Director in any one year in respect of the Company shall not exceed €75,000 (or €85,000, in the case of the chairperson of the Company) or such other amount as the Directors may from time to time determine. The Directors, and any alternate Directors, are also entitled to be paid all travelling, hotel and other expenses properly incurred by them in attending Directors or Shareholders meetings or any other meetings in connection with the business of the Company. All Pay As You Earn ("PAYE") paid on Directors Fees is included within total expenses. None of the Directors entered into a service contract with the Company nor is any such contract proposed and none of the Directors is an executive of the Company. The Directors who are also employees of Neuberger Berman Europe Limited will receive a nil fee for their services as directors of the Company.

The aggregate emoluments of the Directors (including expenses) for the six month period ended 30 June 2024 were US\$ 85,500 in total (30 June 2023: US\$ 125,151) of which US\$ 18,163 was outstanding at the period end (31 December 2023: US\$ 19,272).

As at 30 June 2024, Ms. Michelle Green and Mr. Alex Duncan were Directors and employees of Neuberger Berman Europe Limited ("NBEL"), the Sub-Investment Manager and Distributor of the Company. Ms. Gráinne Alexander is a Director of Neuberger Berman Asset Management Ireland Limited ("NBAMIL"), the Manager of the Company. Ms. Michelle Green and Mr. Alex Duncan voluntarily agreed to waive their entitlement to a fee in relation to their duties as Directors for the six month period ended 30 June 2024 (30 June 2023: same).

Directors' Fees are reported gross of Income Tax and no Benefit in Kind was earned by the Directors.

**7. OTHER FEES AND EXPENSES**

Transaction costs are the costs incurred in the acquisition, issue or disposal of financial assets and liabilities. Transaction costs include fees and commissions paid to brokers and dealers, levies by regulatory agencies and securities exchanges, and transfer taxes and duties. Transaction costs do not include debt premiums or discounts, financing costs or internal administrative or holding costs. These costs are accounted for as they are incurred and are recognised as an expense for financial reporting purposes in the Profit and Loss Account.

The Company and the Portfolios also pay certain other costs, charges, fees and expenses incurred in its operation. These may include without limitation; fees and expenses incurred in relation to banking and brokerage in respect of the purchase and sale of Portfolio securities, taxes, insurance, the costs and expenses of maintaining its books of account and of preparing, printing, publishing and distributing (in such languages as may be necessary) prospectuses, supplements, annual and semi-annual reports and other documents or information to current and prospective shareholders (including the costs of electronic transmission techniques to distribute such documents or information), the expense of publishing price and yield information, in relevant media, the costs and expenses of obtaining authorisations or registrations of the Company or of any shares with the regulatory authorities in various jurisdictions, including any levy applied by the Central Bank of Ireland, the cost of listing and maintaining a listing of shares on any stock exchange, marketing and promotional expenses, the cost of convening and holding Directors and Shareholders meetings, the costs of exercising voting rights attached to the Company's investment in the best interest of the Shareholders, professional fees and expenses for legal, auditing and other consulting services, any and all expenses arising in respect of the termination or liquidation of the Company and such other costs and expenses (including non-recurring and extraordinary costs and expenses) as may arise from time to time and which have been approved by the Directors as necessary or appropriate for the continued operation of the Company or of any Portfolio.

In connection with the registration of the Company or the shares for sale in certain jurisdictions, the Company pays the fees and expenses of paying agents, information agents and/or correspondent banks, such payments being made at normal commercial rates.

The Manager will directly pay for all research which it consumes, regardless of where the research originates. Sub-Investment Managers that are located outside the EU, which do not send any research that they receive into the EU, may charge research expenses to the relevant Portfolio through the provision of an annual research budget for each Portfolio.

For financial reporting purposes, organisation expenses are expensed to the Profit and Loss Account as they are incurred. For the purpose of calculating the NAV per share for shareholder dealing, organisation expenses are being amortised over the first two financial years of the lifetime of the Portfolio.

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**

**8. RELATED PARTY TRANSACTIONS**

Under FRS 102 “Related Party Transactions”, parties are related if any one party has the ability to control the other party or exercise significant influence over the other party in making financial or operational decisions.

Ms. Michelle Green and Mr. Alex Duncan are Directors of the Company and also Directors and employees of NBEL, the Sub-Investment Manager and Distributor of the Company. Ms. Gráinne Alexander is a Director of NBAMIL, the Manager of the Company. Fees earned by NBEL and NBAMIL during the six month periods ended 30 June 2024 and 30 June 2023 are shown in the table below. Please refer to Note 6 for details of Directors’ Fees paid during the periods ended 30 June 2024 and 30 June 2023.

<b>Management, Administration and Performance Fees*</b>	<b>30 June 2024</b>	<b>30 June 2023</b>
	<b>US\$</b>	<b>US\$</b>
Management and Administration Fees Received by NBAMIL, net of waivers	98,414,999	115,480,410
Advisory Fee	4,530,690	-
Advisory Fee and Expense Waivers	(1,460,835)	(1,670,750)
Management Fees Outstanding	16,073,547	15,860,154
Performance Fees Receivable by NBAMIL**	1,129,013	211,938

\*Further information on Management Fees and Performance Fees is included in Note 5.

\*\*Performance Fees will normally be payable to the Manager in arrears within 30 business days of the end of each calculation period. Further details are included under Performance Fees section in Note 5.

As at 30 June 2024 and 31 December 2023, the following Portfolios held other Portfolios managed by the affiliates of the Manager:

<b>Portfolio</b>	<b>Holding*</b>	<b>Managed By</b>	<b>30 June 2024</b>		<b>31 December 2023</b>	
			<b>Shares</b>	<b>Value</b>	<b>Shares</b>	<b>Value</b>
Corporate Hybrid Bond	Global Investment Grade Credit	NBAMIL	1,300,000	11,426,172	1,300,000	10,956,412
Emerging Market Debt - Hard Currency	Ultra Short Term Euro Bond	NBAMIL	-	-	150,000	17,580,000
Emerging Market Debt - Local Currency	China Bond	NBAMIL	559,000	5,847,140	1,595,000	16,173,300
Emerging Market Debt Blend	China Bond	NBAMIL	555,447	5,809,975	1,409,964	14,297,035
Global Flexible Credit Income	NB Global Monthly Income Fund Ltd**	NBAMIL	9,642	6,826	75,108	66,832
Global Opportunistic Bond	NB Global Monthly Income Fund Ltd**	NBAMIL	3,054	2,162	23,786	21,165
High Yield Bond	NB Global Monthly Income Fund Ltd**	NBAMIL	520,942	368,773	4,058,488	3,611,285
Short Duration Emerging Market Debt	Ultra Short Term Euro Bond	NBAMIL	-	-	425,000	49,810,000
Short Duration High Yield SDG Engagement	NB Global Monthly Income Fund Ltd**	NBAMIL	34,770	24,613	270,876	241,028
Strategic Income	China Bond	NBAMIL	579,894	5,706,156	1,208,113	11,936,155
Strategic Income	Euro Bond Absolute Return	NBAMIL	760,691	9,546,677	760,691	9,158,724
Strategic Income	European High Yield Bond	NBAMIL	486,855	6,679,649	486,855	6,382,668
Strategic Income	Global Flexible Credit Income	NBAMIL	459,982	5,786,568	459,982	5,570,377
Strategic Income	Global High Yield SDG Engagement	NBAMIL	654,438	9,279,934	654,438	8,952,716
Strategic Income	Global Investment Grade Credit	NBAMIL	2,000,000	18,840,000	2,000,000	18,620,000
Strategic Income	NB Global Monthly Income Fund Ltd**	NBAMIL	21,035	14,891	163,871	145,814
Ultra Short Term Euro Bond	Euro Bond	NBAMIL	293,000	2,924,140	-	-
Ultra Short Term Euro Bond	Euro Bond Absolute Return	NBAMIL	1,117,000	11,259,360	-	-

\*As at 30 June 2024 (31 December 2023, as applicable), the effective management fee after rebate(s) for each of the above holdings for each Portfolio was 0.00%.

\*\* The management fee for NB Global Monthly Income Fund Ltd is 0.75%.

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024****8. RELATED PARTY TRANSACTIONS (CONTINUED)**

The Manager provided a rebates to the above Portfolios relating to their investment such that its effective management fee rates on the investments were 0.00% (31 December 2023: same). The amount of rebate provided to each Portfolio is disclosed as "Advisory Fee Waiver" in the Profit and Loss Accounts.

As at 30 June 2024 and 31 December 2023, the cross investments between Portfolios within the Company were excluded from the combined financial statements of the Company.

*Connected Persons*

In accordance with the Central Bank's UCITS Regulation 48(1), any transaction carried out with the Company by the Investment Manager, the Depositary, the Investment Adviser and/or associated or group companies of these entities ("connected persons") must be carried out as if negotiated at arm's length. Such transactions must be in the best interest of the shareholders of the Company.

The Board of Directors of the Company is satisfied that (i) there are arrangements (evidenced by written procedures) in place to ensure that the obligations set out above are applied to all transactions with connected parties; and (ii) transactions with connected parties entered into during the period complied with these obligations.

The Board of Directors is not aware of any transactions with related parties during the period ended 30 June 2024 (31 December 2023: same), other than those disclosed in these financial statements.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

As at 30 June 2024 and 31 December 2023, the following shareholders had made the following investments in the Company which were deemed to be related parties.

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
5G Connectivity	AUD I2 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	4,665	-
5G Connectivity	AUD I2 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	4,665
5G Connectivity	CHF A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,627	2,627
5G Connectivity	CHF I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,627	2,627
5G Connectivity	CHF I2 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,675	-
5G Connectivity	CHF I2 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,675
5G Connectivity	CNY I2 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,181	-
5G Connectivity	CNY I2 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,181
5G Connectivity	EUR I2 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,791	-
5G Connectivity	EUR I2 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,791
5G Connectivity	EUR I5 Accumulating Class	Neuberger Berman Employee	1,965	1,965
5G Connectivity	GBP I Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	2,326	2,326
5G Connectivity	GBP I2 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,400	-
5G Connectivity	GBP I2 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,400
5G Connectivity	HKD I2 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	23,473	-
5G Connectivity	HKD I2 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	23,473
5G Connectivity	SGD I2 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,039	-
5G Connectivity	SGD I2 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,039
5G Connectivity	USD I3 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
5G Connectivity	USD I5 Accumulating Class	Neuberger Berman Employee	9,953	9,953
5G Connectivity	USD Z Accumulating Class	Neuberger Berman Employee	106,374	108,423

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
China A-Share Equity	CNY I Accumulating Class	Neuberger Berman Asia Holdings LLC	-	688
China A-Share Equity	CNY I Accumulating Class	Neuberger Berman Cayman Asia Holdings Ltd	688	-
China A-Share Equity	CNY I Accumulating Class	Neuberger Berman Employee	774	774
China A-Share Equity	USD I Accumulating Unhedged Class	Neuberger Berman Asia Holdings LLC	-	1,000
China A-Share Equity	USD I Accumulating Unhedged Class	Neuberger Berman Cayman Asia Holdings Ltd	1,000	-
China A-Share Equity	USD I Accumulating Unhedged Class	Neuberger Berman Employee	1,934	1,934
China A-Share Equity	USD I Distributing Unhedged Class	Neuberger Berman Asia Holdings LLC	-	250,091
China A-Share Equity	USD I Distributing Unhedged Class	Neuberger Berman Cayman Asia Holdings Ltd	250,091	-
China Bond	CNY A (Monthly) Distributing Class	Neuberger Berman Cayman Holdings Ltd	1,993	1,993
China Bond	CNY I Distributing Class	Neuberger Berman Cayman Holdings Ltd	2,347	2,347
China Bond	CNY Z Accumulating Class	Neuberger Berman Cayman Holdings Ltd	614	-
China Bond	CNY Z Accumulating Class	Neuberger Berman Employee	1,218	1,218
China Bond	CNY Z Accumulating Class	Neuberger Berman Europe Holdings LLC	-	614
China Bond	GBP I2 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,176	2,176
China Bond	USD I Accumulating Unhedged Class	Neuberger Berman Europe Holdings LLC	-	1,003
China Bond	USD Z Accumulating Class	Emerging Market Debt - Local Currency	559,000	1,595,000
China Bond	USD Z Accumulating Class	Emerging Market Debt Blend	555,447	1,409,964
China Bond	USD Z Accumulating Class	Multi-Asset Income	-	-
China Bond	USD Z Accumulating Class	Neuberger Berman Employee	40,000	40,000
China Bond	USD Z Accumulating Unhedged Class	Neuberger Berman Employee	196	196
China Bond	USD Z Accumulating Unhedged Class	Strategic Income	579,894	1,208,113
China Equity	EUR Z Accumulating Class	Neuberger Berman Employee	891	891
China Equity	USD Z Accumulating Class	Neuberger Berman Employee	16,177	16,177
Climate Innovation	USD A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
Climate Innovation	USD I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Climate Innovation	USD I5 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Climate Innovation	USD Z Accumulating Class	Neuberger Berman Cayman Holdings Ltd	300,000	-
Climate Innovation	USD Z Accumulating Class	Neuberger Berman Europe Holdings LLC	-	300,000
CLO Income	EUR A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,824	2,824
CLO Income	USD A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	3,144	3,144
CLO Income	USD Z Accumulating Class	Neuberger Berman Employee	52,392	51,167
Commodities	GBP I Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	-	806
Commodities	USD I Accumulating Class	Neuberger Berman Cayman Asia Holdings Ltd	-	1,431
Commodities	USD Z Accumulating Class	Neuberger Berman Employee	14,960	15,263
Corporate Hybrid Bond	AUD A (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	-	1,390
Corporate Hybrid Bond	CHF I3 Accumulating Class	Neuberger Berman Europe Holdings LLC	2,690	-
Corporate Hybrid Bond	EUR I Accumulating Class	Neuberger Berman Employee	15,690	15,690
Corporate Hybrid Bond	GBP I Accumulating Class	Neuberger Berman Employee	973	973
Corporate Hybrid Bond	USD A Distributing Class	Neuberger Berman Cayman Holdings Ltd	3,000	3,000
Corporate Hybrid Bond	USD I Distributing Class	Neuberger Berman Cayman Holdings Ltd	-	3,000
Corporate Hybrid Bond	USD I2 Distributing Class	Neuberger Berman Cayman Holdings Ltd	1,128	-
Corporate Hybrid Bond	USD I2 Distributing Class	Neuberger Berman Europe Holdings LLC	-	1,128
Corporate Hybrid Bond	USD Z Accumulating Class	Neuberger Berman Employee	33,729	33,729
Emerging Market Debt - Hard Currency	CHF I2 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	-	2,911
Emerging Market Debt - Hard Currency	CHF P Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,118
Emerging Market Debt - Hard Currency	EUR I4 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,644	2,644
Emerging Market Debt - Hard Currency	EUR Z Accumulating Class	Neuberger Berman Employee	66,439	59,506
Emerging Market Debt - Hard Currency	USD A Distributing Class	Neuberger Berman Cayman Holdings Ltd	-	1,000

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
Emerging Market Debt - Hard Currency	USD Z Accumulating Class	Neuberger Berman Employee	7,290	9,752
Emerging Market Debt - Local Currency	AUD B Accumulating Class	Neuberger Berman Cayman Holdings Ltd	824	-
Emerging Market Debt - Local Currency	AUD B Accumulating Class	Neuberger Berman Europe Holdings LLC	-	824
Emerging Market Debt - Local Currency	AUD C2 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	-	925
Emerging Market Debt - Local Currency	AUD E Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,494	-
Emerging Market Debt - Local Currency	AUD E Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,494
Emerging Market Debt - Local Currency	AUD T Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,472
Emerging Market Debt - Local Currency	EUR I Accumulating Class	Neuberger Berman Employee	14,328	14,328
Emerging Market Debt - Local Currency	GBP I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,011	-
Emerging Market Debt - Local Currency	GBP I Accumulating Class	Neuberger Berman Employee	25,991	25,991
Emerging Market Debt - Local Currency	GBP I Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,011
Emerging Market Debt - Local Currency	SEK A Accumulating Class	Neuberger Berman Employee	11,535	11,535
Emerging Market Debt - Local Currency	USD B Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	-
Emerging Market Debt - Local Currency	USD B Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,000
Emerging Market Debt - Local Currency	USD E Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	-
Emerging Market Debt - Local Currency	USD E Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,000
Emerging Market Debt - Local Currency	USD I (Monthly) Distributing Class	Bond-Plus Income & Growth Multi-Asset Class Securities Investment Trust	3,411,529	4,340,412
Emerging Market Debt - Local Currency	USD I (Monthly) Distributing Class	Global Strategic Income	192,560	192,560
Emerging Market Debt - Local Currency	USD I5 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,579	-
Emerging Market Debt - Local Currency	USD I5 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,579
Emerging Market Debt - Local Currency	USD T Accumulating Class	Neuberger Berman Europe Holdings LLC	-	950
Emerging Market Debt - Local Currency	ZAR C2 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	-	1,596
Emerging Market Debt - Local Currency	ZAR E Accumulating Class	Neuberger Berman Cayman Holdings Ltd	855	-

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
Emerging Market Debt - Local Currency	ZAR E Accumulating Class	Neuberger Berman Europe Holdings LLC	-	855
Emerging Market Debt - Local Currency	ZAR T Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,683
Emerging Market Debt Blend	EUR I3 Distributing Class	Neuberger Berman Cayman Holdings Ltd	3,000	-
Emerging Market Debt Blend	EUR I3 Distributing Class	Neuberger Berman Europe Holdings LLC	-	3,000
Emerging Market Debt Blend	EUR Z Accumulating Class	Neuberger Berman Employee	18,544	13,085
Emerging Market Debt Blend	GBP I Distributing Unhedged Class	Neuberger Berman Cayman Holdings Ltd	746	-
Emerging Market Debt Blend	GBP I Distributing Unhedged Class	Neuberger Berman Europe Holdings LLC	-	746
Emerging Market Debt Blend	GBP P Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	772	772
Emerging Market Debt Blend	GBP Z Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,876	-
Emerging Market Debt Blend	NOK U Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,286	2,286
Emerging Market Debt Blend	SGD A (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	-	699
Emerging Market Debt Blend	USD A (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	-	1,025
Emerging Market Debt Blend	USD I Distributing Class	Neuberger Berman Cayman Holdings Ltd	9	-
Emerging Market Debt Blend	USD I Distributing Class	Neuberger Berman Europe Holdings LLC	-	9
Emerging Market Debt Blend	USD Z Accumulating Class	Neuberger Berman Employee	8,827	9,460
Emerging Market Debt Sustainable Investment Grade Blend	NOK I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	808	-
Emerging Market Debt Sustainable Investment Grade Blend	NOK I Accumulating Class	Neuberger Berman Europe Holdings LLC	-	808
Emerging Market Debt Sustainable Investment Grade Blend	NOK I3 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	3,219	-
Emerging Market Debt Sustainable Investment Grade Blend	NOK I3 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	3,219
Emerging Market Debt Sustainable Investment Grade Blend	USD Z Accumulating Class	Neuberger Berman Cayman Holdings Ltd	325	-
Emerging Market Debt Sustainable Investment Grade Blend	USD Z Accumulating Class	Neuberger Berman Employee	81	81
Emerging Market Debt Sustainable Investment Grade Blend	USD Z Accumulating Class	Neuberger Berman Europe Holdings LLC	-	155,674
Emerging Markets Equity	AUD B Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,356	-
Emerging Markets Equity	AUD B Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,356



## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
Emerging Markets Equity	AUD C2 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,575
Emerging Markets Equity	AUD E Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,356	-
Emerging Markets Equity	AUD E Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,356
Emerging Markets Equity	AUD T Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,662
Emerging Markets Equity	CAD I Distributing Unhedged Class	Neuberger Berman Cayman Holdings Ltd	8,283	8,283
Emerging Markets Equity	EUR M Accumulating Class	Neuberger Berman Cayman Holdings Ltd	901	-
Emerging Markets Equity	EUR M Accumulating Class	Neuberger Berman Europe Holdings LLC	-	901
Emerging Markets Equity	EUR Z Accumulating Class	Neuberger Berman Employee	22,279	22,279
Emerging Markets Equity	GBP Z Accumulating Class	Neuberger Berman Employee	-	800
Emerging Markets Equity	USD C2 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	-	967
Emerging Markets Equity	USD T Accumulating Class	Neuberger Berman Europe Holdings LLC	-	670
Emerging Markets Equity	USD Z Accumulating Class	Neuberger Berman Employee	19,050	22,606
Emerging Markets Equity	ZAR B Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,410	-
Emerging Markets Equity	ZAR B Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,410
Emerging Markets Equity	ZAR E Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,410	-
Emerging Markets Equity	ZAR E Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,410
Emerging Markets Equity	ZAR T Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,765
Euro Bond	EUR I Accumulating Class	Neuberger Berman Europe Holdings LLC	-	3,000
Euro Bond	EUR I Distributing Class	Neuberger Berman Cayman Holdings Ltd	978,926	-
Euro Bond	EUR I Distributing Class	Neuberger Berman Europe Holdings LLC	-	978,926
Euro Bond	EUR Z Accumulating Class	Ultra Short Term Euro Bond	293,000	-
Euro Bond Absolute Return	EUR I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	28,155	-
Euro Bond Absolute Return	EUR I Accumulating Class	Neuberger Berman Europe Holdings LLC	-	28,155
Euro Bond Absolute Return	EUR I Distributing Class	Neuberger Berman Cayman Holdings Ltd	930	930

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
Euro Bond Absolute Return	EUR Z Accumulating Class	Neuberger Berman Employee	2,000	-
Euro Bond Absolute Return	EUR Z Accumulating Class	Ultra Short Term Euro Bond	1,117,000	-
Euro Bond Absolute Return	USD Z Accumulating Class	Neuberger Berman Asia Holdings LLC	-	247,390
Euro Bond Absolute Return	USD Z Accumulating Class	Neuberger Berman Cayman Asia Holdings Ltd	247,390	-
Euro Bond Absolute Return	USD Z Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,146,064	-
Euro Bond Absolute Return	USD Z Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,146,064
Euro Bond Absolute Return	USD Z Accumulating Class	Strategic Income	760,691	760,691
European High Yield Bond	EUR I Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,947
European High Yield Bond	EUR X Accumulating Class	Neuberger Berman Employee	13,224	13,224
European High Yield Bond	USD X Accumulating Class	Neuberger Berman Cayman Holdings Ltd	3,639	-
European High Yield Bond	USD X Accumulating Class	Neuberger Berman Europe Holdings LLC	-	3,639
European High Yield Bond	USD Z Accumulating Class	Neuberger Berman Employee	7,885	386
European High Yield Bond	USD Z Accumulating Class	Strategic Income	486,855	486,855
European Sustainable Equity	EUR A Distributing Class	Neuberger Berman Cayman Holdings Ltd	2,627	2,627
European Sustainable Equity	EUR I Accumulating Class	Neuberger Berman Asia Holdings LLC	-	825
European Sustainable Equity	EUR I Accumulating Class	Neuberger Berman Cayman Asia Holdings Ltd	825	-
European Sustainable Equity	EUR I Distributing Class	Neuberger Berman Cayman Holdings Ltd	1,027	1,027
European Sustainable Equity	EUR I3 Distributing Class	Neuberger Berman Cayman Holdings Ltd	2,593	2,593
European Sustainable Equity	EUR M Accumulating Class	Neuberger Berman Asia Holdings LLC	-	1,649
European Sustainable Equity	EUR M Accumulating Class	Neuberger Berman Cayman Asia Holdings Ltd	1,649	-
European Sustainable Equity	EUR Z Accumulating Class	Neuberger Berman Asia Holdings LLC	-	408,530
European Sustainable Equity	EUR Z Accumulating Class	Neuberger Berman Cayman Asia Holdings Ltd	408,530	-
European Sustainable Equity	EUR Z Accumulating Class	Neuberger Berman Employee	28,495	31,579
European Sustainable Equity	EUR Z Accumulating Class	Neuberger Berman Group LLC	4,772,441	4,772,441

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
European Sustainable Equity	USD A Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
European Sustainable Equity	USD I Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
European Sustainable Equity	USD M Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Event Driven	EUR I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	922	-
Event Driven	EUR I Accumulating Class	Neuberger Berman Europe Holdings LLC	-	922
Event Driven	EUR I5 Distributing Class	Neuberger Berman Cayman Holdings Ltd	2,761	-
Event Driven	GBP I5 Distributing Class	Neuberger Berman Cayman Holdings Ltd	-	2,584
Event Driven	GBP P Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,584	2,584
Event Driven	USD I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Global Bond	AUD T (Monthly) Distributing Class	Neuberger Berman Cayman Holdings Ltd	3,937	3,937
Global Bond	EUR I Accumulating Benchmark Hedged Class	Neuberger Berman Cayman Holdings Ltd	2,766	2,766
Global Bond	USD I Accumulating Benchmark Hedged Class	Neuberger Berman Cayman Holdings Ltd	3,000	3,000
Global Bond	USD I Accumulating Benchmark Hedged Class	Neuberger Berman Employee	2,405	-
Global Bond	USD I Accumulating Class	Neuberger Berman Europe Holdings LLC	-	888
Global Bond	USD T (Monthly) Distributing Class	Neuberger Berman Cayman Holdings Ltd	3,000	3,000
Global Bond	ZAR T (Monthly) Distributing Class	Neuberger Berman Cayman Holdings Ltd	4,481	4,481
Global Equity Megatrends	GBP I4 Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	2,361	-
Global Equity Megatrends	GBP I4 Distributing Unhedged Class	Neuberger Berman Europe Holdings LLC	789	-
Global Equity Megatrends	GBP P Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	786	786
Global Equity Megatrends	SGD A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,010	-
Global Equity Megatrends	SGD A Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,010
Global Equity Megatrends	USD I Accumulating Class	Neuberger Berman Employee	14,434	12,401
Global Equity Megatrends	USD I4 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	3,000	-
Global Equity Megatrends	USD Z Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
Global Flexible Credit Income	EUR M Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,359	2,359
Global Flexible Credit Income	USD A Monthly Distributing Class	Neuberger Berman Cayman Holdings Ltd	3,000	-
Global Flexible Credit Income	USD I Distributing Class	Neuberger Berman Asia Holdings LLC	-	7,763
Global Flexible Credit Income	USD I Distributing Class	Neuberger Berman Cayman Asia Holdings Ltd	7,763	-
Global Flexible Credit Income	USD Z Accumulating Class	Neuberger Berman Employee	46,495	32,935
Global Flexible Credit Income	USD Z Accumulating Class	Strategic Income	459,982	459,982
Global High Yield SDG Engagement	AUD I Distributing Class	Neuberger Berman Cayman Holdings Ltd	4,223	-
Global High Yield SDG Engagement	AUD I Distributing Class	Neuberger Berman Europe Holdings LLC	-	4,223
Global High Yield SDG Engagement	AUD I4 Accumulating Class	Neuberger Berman Cayman Asia Holdings Ltd	4,589	-
Global High Yield SDG Engagement	CHF I4 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,931	-
Global High Yield SDG Engagement	CHF I4 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,931
Global High Yield SDG Engagement	CHF I4 Distributing Class	Neuberger Berman Cayman Holdings Ltd	2,931	-
Global High Yield SDG Engagement	CHF I4 Distributing Class	Neuberger Berman Europe Holdings LLC	-	2,931
Global High Yield SDG Engagement	CHF X Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,931	-
Global High Yield SDG Engagement	CHF X Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,931
Global High Yield SDG Engagement	EUR I4 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,846	-
Global High Yield SDG Engagement	EUR I4 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,846
Global High Yield SDG Engagement	EUR I4 Distributing Class	Neuberger Berman Cayman Holdings Ltd	2,846	-
Global High Yield SDG Engagement	EUR I4 Distributing Class	Neuberger Berman Europe Holdings LLC	-	2,846
Global High Yield SDG Engagement	EUR X Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,846	-
Global High Yield SDG Engagement	EUR X Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,846
Global High Yield SDG Engagement	EUR Z (PF) Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,539	-
Global High Yield SDG Engagement	EUR Z (PF) Accumulating Class	Neuberger Berman Employee	13,678	13,678
Global High Yield SDG Engagement	EUR Z (PF) Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,539

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
Global High Yield SDG Engagement	GBP I4 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,398	-
Global High Yield SDG Engagement	GBP I4 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,398
Global High Yield SDG Engagement	GBP X Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,398	-
Global High Yield SDG Engagement	GBP X Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,398
Global High Yield SDG Engagement	USD A Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,796
Global High Yield SDG Engagement	USD I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	816	-
Global High Yield SDG Engagement	USD I Accumulating Class	Neuberger Berman Europe Holdings LLC	-	816
Global High Yield SDG Engagement	USD I4 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	-
Global High Yield SDG Engagement	USD I4 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,000
Global High Yield SDG Engagement	USD M Distributing Class	Neuberger Berman Cayman Holdings Ltd	1,208	-
Global High Yield SDG Engagement	USD M Distributing Class	Neuberger Berman Europe Holdings LLC	-	1,208
Global High Yield SDG Engagement	USD X Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,013	1,000
Global High Yield SDG Engagement	USD X Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,013
Global High Yield SDG Engagement	USD Z Accumulating Class	Neuberger Berman Cayman Holdings Ltd	789	-
Global High Yield SDG Engagement	USD Z Accumulating Class	Neuberger Berman Employee	-	2,226
Global High Yield SDG Engagement	USD Z Accumulating Class	Neuberger Berman Europe Holdings LLC	-	789
Global High Yield SDG Engagement	USD Z Accumulating Class	Strategic Income	654,438	654,438
Global Investment Grade Credit	EUR I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,730	2,730
Global Investment Grade Credit	USD I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	-
Global Investment Grade Credit	USD I Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,000
Global Investment Grade Credit	USD X Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	-
Global Investment Grade Credit	USD X Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,000
Global Investment Grade Credit	USD Z Accumulating Class	Corporate Hybrid Bond	1,300,000	1,300,000
Global Investment Grade Credit	USD Z Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,498,000	-

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
Global Investment Grade Credit	USD Z Accumulating Class	Neuberger Berman Employee	535	535
Global Investment Grade Credit	USD Z Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,498,000
Global Investment Grade Credit	USD Z Accumulating Class	Strategic Income	2,000,000	2,000,000
Global Opportunistic Bond	EUR I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,530	-
Global Opportunistic Bond	EUR I Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,530
Global Opportunistic Bond	GBP P Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,295	2,295
Global Opportunistic Bond	USD A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,175	-
Global Opportunistic Bond	USD A Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,175
Global Opportunistic Bond	USD I Accumulating Class	Neuberger Berman Group LLC	669	669
Global Opportunistic Bond	USD I Distributing Class	Neuberger Berman Cayman Holdings Ltd	1,083	-
Global Opportunistic Bond	USD I Distributing Class	Neuberger Berman Europe Holdings LLC	-	1,083
Global Real Estate Securities	EUR M Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,000
Global Real Estate Securities	EUR Z Accumulating Unhedged Class	Neuberger Berman Employee	18,144	18,144
Global Real Estate Securities	GBP Z Accumulating Class	Neuberger Berman Employee	500	500
Global Real Estate Securities	USD I5 Distributing Class	Neuberger Berman Cayman Holdings Ltd	3,315	3,315
Global Real Estate Securities	USD Z Accumulating Class	Neuberger Berman Employee	9,811	9,811
Global Sustainable Equity	EUR M Accumulating Unhedged Class	Neuberger Berman Asia Holdings LLC	-	1,649
Global Sustainable Equity	EUR M Accumulating Unhedged Class	Neuberger Berman Cayman Asia Holdings Ltd	1,649	-
Global Sustainable Equity	EUR Z Accumulating Unhedged Class	Neuberger Berman Employee	120,430	120,430
Global Sustainable Equity	GBP I5 Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	722	722
Global Sustainable Equity	USD A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	-	1,000
Global Sustainable Equity	USD I Accumulating Class	Neuberger Berman Employee	-	9,518
Global Sustainable Equity	USD I Distributing Class	Neuberger Berman Cayman Holdings Ltd	1,131	1,131
Global Sustainable Equity	USD Z Accumulating Class	Neuberger Berman Asia Holdings LLC	-	528,063

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
Global Sustainable Equity	USD Z Accumulating Class	Neuberger Berman Cayman Asia Holdings Ltd	528,063	-
Global Sustainable Equity	USD Z Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Global Sustainable Equity	USD Z Accumulating Class	Neuberger Berman Employee	-	160
Global Sustainable Equity	USD Z Accumulating Class	Neuberger Berman Group LLC	2,481,151	2,481,151
Global Sustainable Value	GBP I5 Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	927	927
Global Sustainable Value	GBP P Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	823	-
Global Sustainable Value	GBP P Accumulating Unhedged Class	Neuberger Berman Europe Holdings LLC	-	823
Global Sustainable Value	USD Z Accumulating Class	Neuberger Berman Employee	3,166	3,166
High Yield Bond	AUD T (Weekly) Distributing Class	Neuberger Berman Cayman Holdings Ltd	1,675	-
High Yield Bond	AUD T (Weekly) Distributing Class	Neuberger Berman Europe Holdings LLC	-	1,675
High Yield Bond	EUR Z Accumulating Class	Neuberger Berman Employee	16,506	15,211
High Yield Bond	GBP Z Accumulating Class	Neuberger Berman Employee	2,729	2,729
High Yield Bond	USD I (Monthly) Distributing Class	Bond-Plus Income & Growth Multi-Asset Class Securities Investment Trust	3,040,762	3,907,647
High Yield Bond	USD I (Monthly) Distributing Class	Global Strategic Income	124,531	259,531
High Yield Bond	USD P Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,208	-
High Yield Bond	USD P Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,208
High Yield Bond	USD Z Accumulating Class	Neuberger Berman Employee	5,615	7,741
High Yield Bond	ZAR T Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,308
InnovAsia 5G	CHF I4 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,747	-
InnovAsia 5G	CHF I4 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,747
InnovAsia 5G	EUR A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,539	-
InnovAsia 5G	EUR A Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,539
InnovAsia 5G	EUR I4 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,539	-

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
InnovAsia 5G	EUR I4 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,539
InnovAsia 5G	EUR M Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	2,584	2,584
InnovAsia 5G	EUR X Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,539	-
InnovAsia 5G	EUR X Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,539
InnovAsia 5G	SGD A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,031	-
InnovAsia 5G	SGD A Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,031
InnovAsia 5G	SGD I4 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,031	-
InnovAsia 5G	SGD I4 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,031
InnovAsia 5G	SGD X Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,031	-
InnovAsia 5G	SGD X Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,031
InnovAsia 5G	USD A Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,000
InnovAsia 5G	USD I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	268,823	-
InnovAsia 5G	USD I Accumulating Class	Neuberger Berman Europe Holdings LLC	-	476,000
InnovAsia 5G	USD I4 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	-
InnovAsia 5G	USD I4 Accumulating Class	Neuberger Berman Employee	2,037	2,037
InnovAsia 5G	USD I4 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,000
InnovAsia 5G	USD M Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
InnovAsia 5G	USD X Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	-
InnovAsia 5G	USD X Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,000
Japan Equity Engagement	EUR I5 Distributing Class	Neuberger Berman Cayman Holdings Ltd	2,662	-
Japan Equity Engagement	EUR I5 Distributing Class	Neuberger Berman Europe Holdings LLC	-	2,662
Japan Equity Engagement	GBP I5 Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	787	787
Japan Equity Engagement	GBP P Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	-	2,242
Japan Equity Engagement	JPY A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	4,678	-



## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
Japan Equity Engagement	JPY I Accumulating Class	Neuberger Berman Employee	3,576	3,576
Japan Equity Engagement	JPY Z Accumulating Class	Neuberger Berman Asia Holdings LLC	-	778,814
Japan Equity Engagement	JPY Z Accumulating Class	Neuberger Berman Cayman Asia Holdings Ltd	778,814	-
Japan Equity Engagement	JPY Z Accumulating Class	Neuberger Berman Employee	141,708	147,815
Japan Equity Engagement	JPY Z Accumulating Class	Neuberger Berman Group LLC	2,005,146	2,005,146
Japan Equity Engagement	USD A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	3,000	-
Japan Equity Engagement	USD I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	3,000	-
Macro Opportunities FX	EUR I Accumulating Class	Neuberger Berman Asia Holdings LLC	-	1,000
Macro Opportunities FX	GBP Z Accumulating Class	Neuberger Berman Employee	-	2,005
Macro Opportunities FX	SEK I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	-	2,830
Macro Opportunities FX	USD I Accumulating Class	Neuberger Berman Asia Holdings LLC	-	1,081
Macro Opportunities FX	USD Z Accumulating Class	Neuberger Berman Employee	-	7,959
Next Generation Mobility	EUR A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	-
Next Generation Mobility	EUR A Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,000
Next Generation Mobility	EUR I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,459	2,459
Next Generation Mobility	USD C1 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	10	10
Next Generation Mobility	USD I Accumulating Class	Neuberger Berman Employee	638	738
Next Generation Mobility	USD I Distributing Class	Neuberger Berman Asia Holdings LLC	-	730
Next Generation Mobility	USD X Accumulating Class	Neuberger Berman Asia Holdings LLC	-	3,000
Next Generation Mobility	USD X Accumulating Class	Neuberger Berman Cayman Asia Holdings Ltd	3,000	-
Next Generation Mobility	USD X Accumulating Class	Neuberger Berman Employee	588	588
Next Generation Space Economy	EUR I3 Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	94,928	-
Next Generation Space Economy	EUR I3 Accumulating Unhedged Class	Neuberger Berman Europe Holdings LLC	-	94,928
Next Generation Space Economy	EUR M Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	94,928	-

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
Next Generation Space Economy	EUR M Accumulating Unhedged Class	Neuberger Berman Europe Holdings LLC	-	94,928
Next Generation Space Economy	USD I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	300,000	-
Next Generation Space Economy	USD I Accumulating Class	Neuberger Berman Europe Holdings LLC	-	300,000
Responsible Asian Debt – Hard Currency	USD A (Monthly) Distributing Class	Neuberger Berman Cayman Holdings Ltd	1,046	-
Responsible Asian Debt – Hard Currency	USD A (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	-	1,046
Responsible Asian Debt – Hard Currency	USD I4 (Monthly) Distributing Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Responsible Asian Debt – Hard Currency	USD I4 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Responsible Asian Debt – Hard Currency	USD X (Monthly) Distributing Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Responsible Asian Debt – Hard Currency	USD X Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,193	2,193
Responsible Asian Debt – Hard Currency	USD Z Accumulating Class	Neuberger Berman Asia Holdings LLC	-	3,887,269
Responsible Asian Debt – Hard Currency	USD Z Accumulating Class	Neuberger Berman Cayman Asia Holdings Ltd	3,887,269	-
Responsible Asian Debt – Hard Currency	USD Z Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,004,281	-
Responsible Asian Debt – Hard Currency	USD Z Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,004,281
Responsible Asian Debt – Hard Currency	USD Z Accumulating Class	Neuberger Berman Group LLC	848,201	848,201
Short Duration Emerging Market Debt	CAD A (Monthly) Distributing Class	Neuberger Berman Cayman Holdings Ltd	1,365	-
Short Duration Emerging Market Debt	CAD A (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	-	1,365
Short Duration Emerging Market Debt	SEK A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,374	-
Short Duration Emerging Market Debt	SEK A Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,374
Short Duration Emerging Market Debt	USD Z Accumulating Class	Neuberger Berman Employee	57,298	31,591
Short Duration High Yield SDG Engagement	HKD A (Monthly) Distributing Class	Neuberger Berman Cayman Holdings Ltd	23,546	23,546
Short Duration High Yield SDG Engagement	USD I4 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Short Duration High Yield SDG Engagement	USD Z Accumulating Class	Neuberger Berman Asia Holdings LLC	-	7,984
Short Duration High Yield SDG Engagement	USD Z Accumulating Class	Neuberger Berman Cayman Asia Holdings Ltd	12,032	2,654
Short Duration High Yield SDG Engagement	USD Z Accumulating Class	Neuberger Berman Cayman Holdings Ltd	20,946	876

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024	31 December 2023
			Number of Shares	Number of Shares
Short Duration High Yield SDG Engagement	USD Z Accumulating Class	Neuberger Berman Employee	40,446	40,341
Short Duration High Yield SDG Engagement	USD Z Accumulating Class	Neuberger Berman Europe Holdings LLC	-	3,422
Short Duration High Yield SDG Engagement	USD Z Accumulating Class	Neuberger Berman Group LLC	6,528	5,823
Strategic Income	CNY A (Monthly) Distributing Class	Neuberger Berman Cayman Holdings Ltd	-	2,137
Strategic Income	EUR A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,861	2,861
Strategic Income	EUR I Accumulating Class	Neuberger Berman Employee	83,400	83,400
Strategic Income	HKD A (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	-	11,473
Strategic Income	JPY A Monthly Distributing Class	Neuberger Berman Cayman Holdings Ltd	4,505	-
Strategic Income	JPY I Distributing Class	Neuberger Berman Cayman Holdings Ltd	5,300	5,300
Strategic Income	SGD A Accumulating Class	Neuberger Berman Europe Holdings LLC	-	682
Strategic Income	USD Z Accumulating Class	Neuberger Berman Employee	69,556	20,836
Sustainable Asia High Yield	USD A (Monthly) Distributing Class	Neuberger Berman Group LLC	1,000	1,000
Sustainable Asia High Yield	USD A Accumulating Class	Neuberger Berman Group LLC	1,000	1,000
Sustainable Asia High Yield	USD I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,225	1,225
Sustainable Asia High Yield	USD Z Accumulating Class	Neuberger Berman Employee	9,794	11,395
Sustainable Asia High Yield	USD Z Accumulating Class	Neuberger Berman Group LLC	2,395,262	2,395,262
Sustainable Emerging Market Corporate Debt	GBP I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	787	-
Sustainable Emerging Market Corporate Debt	GBP I Accumulating Class	Neuberger Berman Europe Holdings LLC	-	787
Sustainable Emerging Market Corporate Debt	SEK A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,409	-
Sustainable Emerging Market Corporate Debt	SEK A Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,409
Sustainable Emerging Market Debt - Hard Currency	USD I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Tactical Macro	USD I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Tactical Macro	USD I5 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
Tactical Macro	USD Z Accumulating Class	Neuberger Berman Cayman Holdings Ltd	500,000	-

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
Tactical Macro	USD Z Accumulating Class	Neuberger Berman Europe Holdings LLC	-	500,000
Ultra Short Term Euro Bond	CHF U Accumulating Class	Neuberger Berman Cayman Holdings Ltd	-	294
Ultra Short Term Euro Bond	EUR I Distributing Class	Neuberger Berman Europe Holdings LLC	-	119
Ultra Short Term Euro Bond	EUR M Accumulating Class	Neuberger Berman Cayman Holdings Ltd	-	252
Ultra Short Term Euro Bond	EUR U Accumulating Class	Neuberger Berman Cayman Holdings Ltd	-	79
Ultra Short Term Euro Bond	EUR Z Accumulating Class	Neuberger Berman Employee	15,831	19,030
Ultra Short Term Euro Bond	USD Z Accumulating Class	Emerging Market Debt - Hard Currency	-	150,000
Ultra Short Term Euro Bond	USD Z Accumulating Class	Neuberger Berman Cayman Holdings Ltd	250	-
Ultra Short Term Euro Bond	USD Z Accumulating Class	Short Duration Emerging Market Debt	-	425,000
Uncorrelated Strategies	EUR P Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,931	2,931
Uncorrelated Strategies	GBP I2 Distributing Class	Neuberger Berman Cayman Holdings Ltd	858	858
Uncorrelated Strategies	GBP Z Accumulating Class	Neuberger Berman Employee	21,992	21,992
Uncorrelated Strategies	USD Z Accumulating Class	Neuberger Berman Employee	20,480	24,926
US Equity	EUR I5 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,799	-
US Equity	EUR I5 Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	933	-
US Equity	EUR I5 Distributing Unhedged Class	Neuberger Berman Cayman Holdings Ltd	933	-
US Equity	EUR X Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	921	-
US Equity	EUR X Accumulating Unhedged Class	Neuberger Berman Employee	9,259	-
US Equity	GBP I5 Distributing Unhedged Class	Neuberger Berman Cayman Holdings Ltd	788	-
US Equity	GBP X Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	786	-
US Equity	USD I Accumulating Class	Neuberger Berman Employee	415	415
US Equity	USD I Distributing Class	Neuberger Berman Group LLC	229,104	229,104
US Equity	USD I5 Distributing Class	Neuberger Berman Cayman Holdings Ltd	3,000	-
US Equity	USD M Accumulating Class	Neuberger Berman Cayman Holdings Ltd	-	1,000

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
US Equity	USD X Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	-
US Equity Index PutWrite	EUR I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,132	-
US Equity Index PutWrite	EUR I Accumulating Class	Neuberger Berman Europe Holdings LLC	-	2,132
US Equity Index PutWrite	EUR I3 Distributing Class	Neuberger Berman Cayman Holdings Ltd	-	2,655
US Equity Index PutWrite	EUR I4 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,111	-
US Equity Index PutWrite	EUR I4 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,111
US Equity Index PutWrite	EUR I4 Distributing Class	Neuberger Berman Cayman Holdings Ltd	2,748	-
US Equity Index PutWrite	EUR I4 Distributing Class	Neuberger Berman Europe Holdings LLC	-	2,748
US Equity Index PutWrite	EUR M Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,143
US Equity Index PutWrite	GBP I3 Distributing Unhedged Class	Neuberger Berman Cayman Holdings Ltd	785	-
US Equity Index PutWrite	GBP I3 Distributing Unhedged Class	Neuberger Berman Europe Holdings LLC	-	785
US Equity Index PutWrite	SGD A (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	-	809
US Equity Index PutWrite	USD I (Monthly) Distributing Class	Neuberger Berman Cayman Holdings Ltd	890	-
US Equity Index PutWrite	USD I (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	-	890
US Equity Index PutWrite	USD I3 Distributing Class	Neuberger Berman Cayman Holdings Ltd	-	1,000
US Equity Index PutWrite	USD Z Accumulating Class	Neuberger Berman Employee	104,648	102,917
US Large Cap Value	EUR A Accumulating Class	Neuberger Berman Cayman Holdings Ltd	3,066	3,066
US Large Cap Value	EUR A Accumulating Unhedged Class	Neuberger Berman Group LLC	947	947
US Large Cap Value	GBP I Accumulating Class	Neuberger Berman Cayman Holdings Ltd	2,528	2,528
US Large Cap Value	GBP I Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	843	843
US Large Cap Value	GBP I Distributing Class	Neuberger Berman Cayman Holdings Ltd	2,528	2,528
US Large Cap Value	GBP I Distributing Unhedged Class	Neuberger Berman Cayman Holdings Ltd	843	843
US Large Cap Value	GBP P Accumulating Unhedged Class	Neuberger Berman Group LLC	-	797
US Large Cap Value	GBP P Distributing Class	Neuberger Berman Cayman Holdings Ltd	2,678	2,678

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
US Large Cap Value	GBP Y Distributing Unhedged Class	Neuberger Berman Cayman Holdings Ltd	858	858
US Large Cap Value	USD Y Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
US Large Cap Value	USD Z Accumulating Class	Neuberger Berman Employee	20,291	20,291
US Long Short Equity	EUR I3 Accumulating Unhedged Class	Neuberger Berman Europe Holdings LLC	933	-
US Long Short Equity	GBP I3 Distributing Class	Neuberger Berman Cayman Holdings Ltd	2,302	2,302
US Long Short Equity	USD I3 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	-	1,000
US Long Short Equity	USD M Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,115
US Long Short Equity	USD Z Accumulating Class	Neuberger Berman Employee	13,313	13,313
US Multi Cap Opportunities	AUD T Accumulating Class	Neuberger Berman Europe Holdings LLC	-	516
US Multi Cap Opportunities	GBP I3 Distributing Class	Neuberger Berman Europe Holdings LLC	2,367	-
US Multi Cap Opportunities	GBP I3 Distributing Unhedged Class	Neuberger Berman Cayman Holdings Ltd	1,065	-
US Multi Cap Opportunities	GBP I3 Distributing Unhedged Class	Neuberger Berman Europe Holdings LLC	-	1,065
US Multi Cap Opportunities	USD I2 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	1,000	1,000
US Multi Cap Opportunities	USD Z Accumulating Class	Neuberger Berman Employee	12,011	12,011
US Multi Cap Opportunities	USD1 I Accumulating Class	Bond-Plus Income & Growth Multi-Asset Class Securities Investment Trust	117,855	-
US Multi Cap Opportunities	USD1 I Distributing Class	Neuberger Berman Cayman Holdings Ltd	268	-
US Multi Cap Opportunities	USD1 I Distributing Class	Neuberger Berman Europe Holdings LLC	-	268
US Real Estate Securities	AUD B (Monthly) Distributing Class	Neuberger Berman Cayman Holdings Ltd	1,418	-
US Real Estate Securities	AUD B (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	-	1,418
US Real Estate Securities	AUD E (Monthly) Distributing Class	Neuberger Berman Cayman Holdings Ltd	1,586	-
US Real Estate Securities	AUD E (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	-	1,586
US Real Estate Securities	AUD T (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	-	1,424
US Real Estate Securities	AUD T Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,140

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 8. RELATED PARTY TRANSACTIONS (CONTINUED)

Portfolio	Share Class	Shareholder	30 June 2024 Number of Shares	31 December 2023 Number of Shares
US Real Estate Securities	USD I (Monthly) Distributing Class	Neuberger Berman Cayman Holdings Ltd	943	943
US Real Estate Securities	USD T (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	-	985
US Real Estate Securities	USD Z Accumulating Class	Neuberger Berman Employee	13,787	15,120
US Real Estate Securities	ZAR C2 Accumulating Class	Neuberger Berman Cayman Holdings Ltd	-	1,776
US Real Estate Securities	ZAR E (Monthly) Distributing Class	Neuberger Berman Cayman Holdings Ltd	1,790	-
US Real Estate Securities	ZAR E (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	-	1,790
US Real Estate Securities	ZAR T (Monthly) Distributing Class	Neuberger Berman Europe Holdings LLC	-	1,208
US Small Cap	AUD B Accumulating Class	Neuberger Berman Cayman Holdings Ltd	727	-
US Small Cap	AUD B Accumulating Class	Neuberger Berman Europe Holdings LLC	-	727
US Small Cap	AUD C2 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,010
US Small Cap	AUD E Accumulating Class	Neuberger Berman Cayman Holdings Ltd	756	-
US Small Cap	AUD E Accumulating Class	Neuberger Berman Europe Holdings LLC	-	756
US Small Cap	AUD T Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,329
US Small Cap	EUR A Accumulating Unhedged Class	Neuberger Berman Cayman Holdings Ltd	2,531	2,531
US Small Cap	EUR Z Accumulating Class	Neuberger Berman Employee	25,051	19,268
US Small Cap	USD C2 Accumulating Class	Neuberger Berman Europe Holdings LLC	-	153
US Small Cap	USD Z Accumulating Class	Neuberger Berman Employee	7,631	8,635
US Small Cap	ZAR E Accumulating Class	Neuberger Berman Cayman Holdings Ltd	745	-
US Small Cap	ZAR E Accumulating Class	Neuberger Berman Europe Holdings LLC	-	745
US Small Cap	ZAR T Accumulating Class	Neuberger Berman Europe Holdings LLC	-	1,812
US Small Cap Intrinsic Value	USD I Accumulating Class	Neuberger Berman Employee	958	958

<sup>1</sup> Portfolio launched during the prior reporting year.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE

5G Connectivity

Period Ended	AUD A Accumulating Class NAV	AUD A Accumulating Class NAV per Share	AUD E Accumulating Class* NAV	AUD E Accumulating Class* NAV per Share	AUD I2 Accumulating Class* NAV	AUD I2 Accumulating Class* NAV per Share
30 June 2024	AUD 26,606,532	AUD 13.75	AUD 474,755	AUD 11.37	AUD 67,769	AUD 14.53
31 December 2023	AUD 20,787,257	AUD 10.77	–	–	AUD 52,808	AUD 11.32

Period Ended	CHF A Accumulating Class* NAV	CHF A Accumulating Class* NAV per Share	CHF I Accumulating Class* NAV	CHF I Accumulating Class* NAV per Share	CHF I2 Accumulating Class* NAV	CHF I2 Accumulating Class* NAV per Share
30 June 2024	CHF 35,208	CHF 13.40	CHF 35,482	CHF 13.51	CHF 67,470	CHF 14.43
31 December 2023	CHF 27,888	CHF 10.62	CHF 27,986	CHF 10.65	CHF 30,421	CHF 11.37

Period Ended	CNY A Accumulating Class NAV	CNY A Accumulating Class NAV per Share	CNY I2 Accumulating Class* NAV	CNY I2 Accumulating Class* NAV per Share	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share
30 June 2024	CNY 2,888,769	CNY 97.60	CNY 317,172	CNY 145.43	EUR 49,825,908	EUR 14.32
31 December 2023	CNY 2,264,556	CNY 76.51	CNY 247,376	CNY 113.42	EUR 44,215,951	EUR 11.22

Period Ended	EUR A Accumulating Unhedged Class NAV	EUR A Accumulating Unhedged Class NAV per Share	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR I Accumulating Unhedged Class NAV	EUR I Accumulating Unhedged Class NAV per Share
30 June 2024	EUR 82,431,487	EUR 16.57	EUR 54,730,658	EUR 13.47	EUR 56,469,701	EUR 16.19
31 December 2023	EUR 54,229,594	EUR 12.48	EUR 40,203,669	EUR 10.50	EUR 44,112,500	EUR 12.14



## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## 5G Connectivity (continued)

Period Ended	EUR I2 Accumulating Class* NAV	EUR I2 Accumulating Class* NAV per Share	EUR I5 Accumulating Class NAV	EUR I5 Accumulating Class NAV per Share	EUR M Accumulating Unhedged Class NAV	EUR M Accumulating Unhedged Class NAV per Share
30 June 2024	EUR 40,563	EUR 14.53	EUR 24,022	EUR 12.23	EUR 62,536,206	EUR 16.01
31 December 2023	EUR 31,606	EUR 11.32	EUR 18,694	EUR 9.51	EUR 58,300,824	EUR 12.11

Period Ended	GBP A Accumulating Class NAV	GBP A Accumulating Class NAV per Share	GBP I Accumulating Unhedged Class NAV	GBP I Accumulating Unhedged Class NAV per Share	GBP I2 Accumulating Class* NAV	GBP I2 Accumulating Class* NAV per Share
30 June 2024	GBP 10,456,384	GBP 14.87	GBP 399,708	GBP 13.41	GBP 35,244	GBP 14.69
31 December 2023	GBP 9,193,764	GBP 11.57	GBP 295,419	GBP 10.28	GBP 27,290	GBP 11.37

Period Ended	HKD A Accumulating Class NAV	HKD A Accumulating Class NAV per Share	HKD I2 Accumulating Class* NAV	HKD I2 Accumulating Class* NAV per Share	SGD A Accumulating Class NAV	SGD A Accumulating Class NAV per Share
30 June 2024	HKD 120,757,990	HKD 15.44	HKD 647,329	HKD 14.68	SGD 43,185,564	SGD 29.96
31 December 2023	HKD 49,137,389	HKD 12.04	HKD 267,255	HKD 11.39	SGD 41,638,661	SGD 23.47

Period Ended	SGD I2 Accumulating Class* NAV	SGD I2 Accumulating Class* NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD E Accumulating Class* NAV	USD E Accumulating Class* NAV per Share
30 June 2024	SGD 59,291	SGD 29.07	USD 457,751,032	USD 16.24	USD 5,898,594	USD 15.28
31 December 2023	SGD 46,226	SGD 22.67	USD 439,282,138	USD 12.60	USD 708,213	USD 11.92

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

5G Connectivity (continued)

Period Ended	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I Distributing Class NAV	USD I Distributing Class NAV per Share	USD I2 Accumulating Class NAV	USD I2 Accumulating Class NAV per Share
30 June 2024	USD 117,300,051	USD 17.66	USD 21,109,394	USD 17.65	USD 979,045	USD 11.31
31 December 2023	USD 126,685,506	USD 13.65	USD 21,016,657	USD 13.65	USD 852,918	USD 8.74

Period Ended	USD I3 Accumulating Class NAV	USD I3 Accumulating Class NAV per Share	USD I5 Accumulating Class NAV	USD I5 Accumulating Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share
30 June 2024	USD 114,541,536	USD 12.04	USD 19,628,005	USD 16.47	USD 24,563,612	USD 14.15
31 December 2023	USD 83,057,543	USD 9.30	USD 15,006,722	USD 12.70	USD 25,425,604	USD 11.02

Period Ended	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share	ZAR A Accumulating Class* NAV	ZAR A Accumulating Class* NAV per Share	ZAR E Accumulating Class* NAV	ZAR E Accumulating Class* NAV per Share
30 June 2024	USD 1,213,202	USD 11.41	ZAR 10,657,036	ZAR 164.15	ZAR 27,228,031	ZAR 164.05
31 December 2023	USD 951,757	USD 8.78	ZAR 3,680,438	ZAR 125.63	ZAR 2,072,410	ZAR 126.25

China A-Share Equity

Period Ended	CNY I Accumulating Class NAV	CNY I Accumulating Class NAV per Share	USD I Accumulating Unhedged Class NAV	USD I Accumulating Unhedged Class NAV per Share	USD I Distributing Unhedged Class NAV	USD I Distributing Unhedged Class NAV per Share
30 June 2024	CNY 119,178	CNY 81.55	USD 22,960	USD 7.83	USD 1,939,559	USD 7.76
31 December 2023	CNY 117,417	CNY 80.34	USD 23,194	USD 7.90	USD 1,974,225	USD 7.89

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## China Bond

Period Ended	CNY A (Monthly) Distributing Class NAV	CNY A (Monthly) Distributing Class NAV per Share	CNY I Distributing Class NAV	CNY I Distributing Class NAV per Share	CNY Z Accumulating Class NAV	CNY Z Accumulating Class NAV per Share
30 June 2024	CNY 152,262	CNY 76.41	CNY 214,017	CNY 91.19	CNY 223,150	CNY 121.83
31 December 2023	CNY 152,534	CNY 76.55	CNY 212,640	CNY 90.61	CNY 218,817	CNY 119.47

Period Ended	GBP I2 Accumulating Class NAV	GBP I2 Accumulating Class NAV per Share	SGD A (Monthly) Distributing Unhedged Class NAV	SGD A (Monthly) Distributing Unhedged Class NAV per Share	USD I Accumulating Unhedged Class NAV	USD I Accumulating Unhedged Class NAV per Share
30 June 2024	GBP 21,285	GBP 9.78	SGD 733,085	SGD 13.72	USD 1,044,124	USD 10.17
31 December 2023	GBP 20,687	GBP 9.51	SGD 704,160	SGD 13.71	USD 3,072,338	USD 10.27

Period Ended	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share	USD Z Accumulating Unhedged Class NAV	USD Z Accumulating Unhedged Class NAV per Share
30 June 2024	USD 18,608,664	USD 10.46	USD 5,705,837	USD 9.84
31 December 2023	USD 48,865,775	USD 10.14	USD 11,943,662	USD 9.88

## China Equity

Period Ended	CHF I Accumulating Class NAV	CHF I Accumulating Class NAV per Share	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share
30 June 2024	CHF 171,249	CHF 9.46	EUR 870,559	EUR 16.94	EUR 900,227	EUR 18.59
31 December 2023	CHF 164,919	CHF 9.11	EUR 874,281	EUR 16.18	EUR 886,658	EUR 17.69

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

China Equity (continued)

Period Ended	EUR Z Accumulating Class NAV	EUR Z Accumulating Class NAV per Share	GBP A Distributing Class* NAV	GBP A Distributing Class* NAV per Share	SGD A Accumulating Class NAV	SGD A Accumulating Class NAV per Share
30 June 2024	EUR 13,014	EUR 14.60	–	–	SGD 1,457,626	SGD 23.97
31 December 2023	EUR 12,316	EUR 13.82	GBP 10,372	GBP 8.15	SGD 1,478,317	SGD 22.90

Period Ended	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD A Distributing Class NAV	USD A Distributing Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share
30 June 2024	USD 15,324,071	USD 20.94	USD 623,232	USD 12.84	USD 87,593,873	USD 23.07
31 December 2023	USD 16,602,580	USD 19.81	USD 589,764	USD 12.15	USD 120,715,813	USD 21.74

Period Ended	USD I2 Accumulating Class NAV	USD I2 Accumulating Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share	USD U Accumulating Class NAV	USD U Accumulating Class NAV per Share
30 June 2024	USD 19,120,842	USD 14.30	USD 15,509	USD 11.97	USD 14,320,370	USD 14.72
31 December 2023	USD 21,040,703	USD 13.47	USD 15,431	USD 11.38	USD 15,726,473	USD 13.90

Period Ended	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 255,523	USD 15.80
31 December 2023	USD 239,524	USD 14.81

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Climate Innovation<sup>1</sup>

Period Ended	USD A Accumulating Class* NAV	USD A Accumulating Class* NAV per Share	USD I Accumulating Class* NAV	USD I Accumulating Class* NAV per Share	USD I5 Accumulating Class* NAV	USD I5 Accumulating Class* NAV per Share
30 June 2024	USD 10,427	USD 10.43	USD 10,508	USD 10.51	USD 10,550	USD 10.55
31 December 2023	USD 9,662	USD 9.66	USD 9,696	USD 9.70	USD 9,713	USD 9.71

Period Ended	USD Z Accumulating Class* NAV	USD Z Accumulating Class* NAV per Share
30 June 2024	USD 3,176,933	USD 10.59
31 December 2023	USD 2,919,017	USD 9.73

## CLO Income

Period Ended	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR I2 Distributing Class NAV	EUR I2 Distributing Class NAV per Share
30 June 2024	EUR 149,273	EUR 12.46	EUR 49,851,799	EUR 13.34	EUR 13,508,478	EUR 8.93
31 December 2023	EUR 32,309	EUR 11.44	EUR 31,596,103	EUR 12.20	EUR 10,206,824	EUR 8.52

Period Ended	EUR X Accumulating Class* NAV	EUR X Accumulating Class* NAV per Share	GBP Z Accumulating Class NAV	GBP Z Accumulating Class NAV per Share	SEK I Accumulating Class NAV	SEK I Accumulating Class NAV per Share
30 June 2024	EUR 25,784,791	EUR 10.40	GBP 69,506	GBP 14.32	SEK 31,236,132	SEK 135.77
31 December 2023	–	–	GBP 63,534	GBP 13.09	SEK 30,311,516	SEK 124.19

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

CLO Income (continued)

Period Ended	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I Distributing Class* NAV	USD I Distributing Class* NAV per Share
30 June 2024	USD 2,961,772	USD 13.03	USD 169,549,913	USD 15.01	USD 9,135,382	USD 10.93
31 December 2023	USD 42,064	USD 11.87	USD 58,957,866	USD 13.62	USD 2,616,887	USD 10.42

Period Ended	USD I2 Distributing Class NAV	USD I2 Distributing Class NAV per Share	USD I4 Accumulating Class* NAV	USD I4 Accumulating Class* NAV per Share	USD I5 Distributing Class NAV	USD I5 Distributing Class NAV per Share
30 June 2024	USD 63,670,979	USD 10.49	USD 41,244,515	USD 10.31	USD 55,640,634	USD 9.99
31 December 2023	USD 42,131,223	USD 9.99	–	–	USD 31,820,798	USD 9.51

Period Ended	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 819,510	USD 15.64
31 December 2023	USD 723,771	USD 14.15

Commodities

Period Ended	GBP I Accumulating Unhedged Class NAV	GBP I Accumulating Unhedged Class NAV per Share	GBP I5 Accumulating Class NAV	GBP I5 Accumulating Class NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share
30 June 2024	GBP 46,978,004	GBP 9.84	GBP 39,314,311	GBP 9.27	USD 862,943	USD 9.52
31 December 2023	GBP 42,161,474	GBP 9.20	GBP 30,032,518	GBP 8.74	USD 1,138,135	USD 9.00

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**9. NET ASSET VALUE COMPARATIVE (CONTINUED)**
**Commodities (continued)**

Period Ended	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I5 Accumulating Class NAV	USD I5 Accumulating Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share
30 June 2024	USD 1,741,574	USD 11.11	USD 50,447,005	USD 9.74	USD 839,423	USD 8.66
31 December 2023	USD 1,744,147	USD 10.47	USD 55,640,585	USD 9.17	USD 379,973	USD 8.21

Period Ended	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 2,309,570	USD 11.33
31 December 2023	USD 2,438,888	USD 10.65

**Corporate Hybrid Bond**

Period Ended	AUD A (Monthly) Distributing Class NAV	AUD A (Monthly) Distributing Class NAV per Share	CHF A Distributing Class* NAV	CHF A Distributing Class* NAV per Share	CHF I3 Accumulating Class* NAV	CHF I3 Accumulating Class* NAV per Share
30 June 2024	AUD 6,498,924	AUD 8.06	CHF 3,511,786	CHF 10.08	CHF 26,898	CHF 10.00
31 December 2023	AUD 5,093,356	AUD 8.02	–	–	–	–

Period Ended	CHF P Accumulating Class NAV	CHF P Accumulating Class NAV per Share	CHF P Distributing Class NAV	CHF P Distributing Class NAV per Share	EUR A (Monthly) Distributing Class NAV	EUR A (Monthly) Distributing Class NAV per Share
30 June 2024	CHF 4,993,729	CHF 10.51	CHF 25,598,881	CHF 9.05	EUR 61,159,127	EUR 8.16
31 December 2023	CHF 4,766,253	CHF 10.24	CHF 1,630,621	CHF 9.00	EUR 39,329,425	EUR 8.09

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Corporate Hybrid Bond (continued)

Period Ended	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR I Distributing Class NAV	EUR I Distributing Class NAV per Share
30 June 2024	EUR 183,773,137	EUR 11.54	EUR 715,772,162	EUR 12.43	EUR 191,105,472	EUR 9.55
31 December 2023	EUR 150,158,972	EUR 11.14	EUR 861,799,950	EUR 11.96	EUR 160,639,032	EUR 9.38

Period Ended	EUR 12 Accumulating Class NAV	EUR 12 Accumulating Class NAV per Share	EUR 12 Distributing Class NAV	EUR 12 Distributing Class NAV per Share	EUR 13 Accumulating Class NAV	EUR 13 Accumulating Class NAV per Share
30 June 2024	EUR 373,683,386	EUR 11.48	EUR 53,785,272	EUR 8.70	EUR 74,380,096	EUR 11.61
31 December 2023	EUR 258,577,307	EUR 11.04	EUR 54,536,069	EUR 8.55	EUR 4,512,654	EUR 11.16

Period Ended	EUR 15 Accumulating Class NAV	EUR 15 Accumulating Class NAV per Share	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share	EUR M Distributing Class NAV	EUR M Distributing Class NAV per Share
30 June 2024	EUR 115,344,843	EUR 12.76	EUR 12,078,664	EUR 12.01	EUR 4,518,506	EUR 7.86
31 December 2023	EUR 112,450,285	EUR 12.26	EUR 11,102,489	EUR 11.62	EUR 3,338,833	EUR 7.80

Period Ended	EUR P Accumulating Class NAV	EUR P Accumulating Class NAV per Share	EUR P Distributing Class NAV	EUR P Distributing Class NAV per Share	GBP I Accumulating Class NAV	GBP I Accumulating Class NAV per Share
30 June 2024	EUR 8,615,562	EUR 11.07	EUR 18,764,650	EUR 9.58	GBP 2,934,248	GBP 12.12
31 December 2023	EUR 8,972,769	EUR 10.65	EUR 19,262,572	EUR 9.41	GBP 2,291,998	GBP 11.58



**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**9. NET ASSET VALUE COMPARATIVE (CONTINUED)**
**Corporate Hybrid Bond (continued)**

<b>Period Ended</b>	<b>GBP I2 Accumulating Class NAV</b>	<b>GBP I2 Accumulating Class NAV per Share</b>	<b>GBP I2 Distributing Class NAV</b>	<b>GBP I2 Distributing Class NAV per Share</b>	<b>GBP P Accumulating Class NAV</b>	<b>GBP P Accumulating Class NAV per Share</b>
30 June 2024	GBP 1,592,908	GBP 11.96	GBP 24,666	GBP 9.88	GBP 1,115,551	GBP 10.90
31 December 2023	GBP 1,749,168	GBP 11.42	GBP 24,129	GBP 9.64	GBP 1,523,093	GBP 10.42

  

<b>Period Ended</b>	<b>GBP P Distributing Class NAV</b>	<b>GBP P Distributing Class NAV per Share</b>	<b>SGD A (Monthly) Distributing Class NAV</b>	<b>SGD A (Monthly) Distributing Class NAV per Share</b>	<b>USD A (Monthly) Distributing Class NAV</b>	<b>USD A (Monthly) Distributing Class NAV per Share</b>
30 June 2024	GBP 7,276,132	GBP 9.55	SGD 1,825,436	SGD 16.51	USD 51,477,066	USD 8.55
31 December 2023	GBP 6,890,614	GBP 9.32	SGD 1,755,818	SGD 16.40	USD 49,232,073	USD 8.49

  

<b>Period Ended</b>	<b>USD A Accumulating Class NAV</b>	<b>USD A Accumulating Class NAV per Share</b>	<b>USD A Distributing Class NAV</b>	<b>USD A Distributing Class NAV per Share</b>	<b>USD C1 Accumulating Class NAV</b>	<b>USD C1 Accumulating Class NAV per Share</b>
30 June 2024	USD 52,355,314	USD 12.81	USD 72,990	USD 9.23	USD 2,727,697	USD 10.91
31 December 2023	USD 49,383,201	USD 12.27	USD 71,151	USD 8.99	USD 3,418,540	USD 10.50

  

<b>Period Ended</b>	<b>USD I Accumulating Class NAV</b>	<b>USD I Accumulating Class NAV per Share</b>	<b>USD I Distributing Class NAV</b>	<b>USD I Distributing Class NAV per Share</b>	<b>USD I2 Accumulating Class NAV</b>	<b>USD I2 Accumulating Class NAV per Share</b>
30 June 2024	USD 55,109,437	USD 14.28	USD 1,378,864	USD 9.24	USD 7,024,568	USD 13.35
31 December 2023	USD 47,532,250	USD 13.63	USD 980,224	USD 9.01	USD 5,936,845	USD 12.74

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Corporate Hybrid Bond (continued)

Period Ended	USD I2 Distributing Class NAV	USD I2 Distributing Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share	USD M Distributing Class NAV	USD M Distributing Class NAV per Share
30 June 2024	USD 9,733,026	USD 10.58	USD 9,871,747	USD 11.20	USD 2,064,790	USD 8.74
31 December 2023	USD 5,151,520	USD 10.31	USD 7,409,176	USD 10.76	USD 2,046,883	USD 8.60

Period Ended	USD P Accumulating Class NAV	USD P Accumulating Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 7,362,589	USD 12.72	USD 465,980	USD 13.82
31 December 2023	USD 7,705,875	USD 12.14	USD 443,619	USD 13.15

Developed Market FMP – 2027<sup>1</sup>

Period Ended	EUR A Accumulating Class* NAV	EUR A Accumulating Class* NAV per Share	EUR I Distributing Class* NAV	EUR I Distributing Class* NAV per Share	USD A Accumulating Class* NAV	USD A Accumulating Class* NAV per Share
30 June 2024	EUR 704,201	EUR 10.37	EUR 304,274	EUR 10.24	USD 69,578,808	USD 10.53
31 December 2023	EUR 699,973	EUR 10.31	EUR 308,247	EUR 10.38	USD 69,482,815	USD 10.38

Period Ended	USD A Distributing Class* NAV	USD A Distributing Class* NAV per Share	USD I Accumulating Class* NAV	USD I Accumulating Class* NAV per Share	USD I Distributing Class* NAV	USD I Distributing Class* NAV per Share
30 June 2024	USD 26,644,518	USD 10.29	USD 992,779	USD 10.56	USD 2,165,580	USD 10.40
31 December 2023	USD 27,217,946	USD 10.38	USD 977,254	USD 10.40	USD 2,182,151	USD 10.48

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Developed Market FMP – 2027<sup>1</sup> (continued)

Period Ended	USD X Accumulating Class* NAV	USD X Accumulating Class* NAV per Share	USD X Distributing Class* NAV	USD X Distributing Class* NAV per Share
30 June 2024	USD 36,254,835	USD 10.55	–	–
31 December 2023	USD 35,874,119	USD 10.39	USD 873,350	USD 10.39

## Emerging Market Debt – Hard Currency

Period Ended	AUD A (Monthly) Distributing Class NAV	AUD A (Monthly) Distributing Class NAV per Share	AUD I Distributing Class NAV	AUD I Distributing Class NAV per Share	CAD I3 Accumulating Unhedged Class NAV	CAD I3 Accumulating Unhedged Class NAV per Share
30 June 2024	AUD 545,772	AUD 7.07	AUD 72,807	AUD 8.50	CAD 57,657,982	CAD 13.41
31 December 2023	AUD 1,943,558	AUD 7.08	AUD 23,198,262	AUD 8.31	CAD 52,703,579	CAD 12.26

Period Ended	CHF I2 Accumulating Class NAV	CHF I2 Accumulating Class NAV per Share	CHF P Accumulating Class NAV	CHF P Accumulating Class NAV per Share	EUR A (Monthly) Distributing Class NAV	EUR A (Monthly) Distributing Class NAV per Share
30 June 2024	CHF 89,223,582	CHF 8.73	CHF 16,672,506	CHF 8.78	EUR 6,442,679	EUR 6.33
31 December 2023	CHF 134,304,949	CHF 8.45	CHF 25,327,791	CHF 8.51	EUR 7,633,978	EUR 6.33

Period Ended	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR I Accumulating Unhedged Class NAV	EUR I Accumulating Unhedged Class NAV per Share
30 June 2024	EUR 51,243,381	EUR 10.96	EUR 113,942,924	EUR 11.97	EUR 18,125,220	EUR 10.54
31 December 2023	EUR 51,163,108	EUR 10.53	EUR 89,529,420	EUR 11.46	EUR 17,230,269	EUR 9.70

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Market Debt – Hard Currency (continued)

Period Ended	EUR I Distributing Class NAV	EUR I Distributing Class NAV per Share	EUR I2 Accumulating Class NAV	EUR I2 Accumulating Class NAV per Share	EUR I2 Distributing Class NAV	EUR I2 Distributing Class NAV per Share
30 June 2024	EUR 178,871,761	EUR 7.00	EUR 28,996,792	EUR 9.16	EUR 37,457,155	EUR 7.51
31 December 2023	EUR 175,147,404	EUR 6.86	EUR 45,795,061	EUR 8.77	EUR 36,308,806	EUR 7.36

Period Ended	EUR I3 Accumulating Class NAV	EUR I3 Accumulating Class NAV per Share	EUR I4 Accumulating Class NAV	EUR I4 Accumulating Class NAV per Share	EUR I5 Accumulating Unhedged Class NAV	EUR I5 Accumulating Unhedged Class NAV per Share
30 June 2024	EUR 74,394,091	EUR 10.29	EUR 49,379,520	EUR 11.64	EUR 71,121,430	EUR 12.01
31 December 2023	EUR 68,995,700	EUR 9.84	EUR 44,153,327	EUR 11.13	EUR 89,770,039	EUR 11.04

Period Ended	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share	EUR M Distributing Class NAV	EUR M Distributing Class NAV per Share	EUR P Accumulating Class NAV	EUR P Accumulating Class NAV per Share
30 June 2024	EUR 521,451	EUR 10.16	EUR 106,852	EUR 6.42	EUR 11,273,822	EUR 9.28
31 December 2023	EUR 525,911	EUR 9.81	EUR 138,890	EUR 6.36	EUR 10,477,004	EUR 8.88

Period Ended	EUR Z Accumulating Class NAV	EUR Z Accumulating Class NAV per Share	GBP I Accumulating Class NAV	GBP I Accumulating Class NAV per Share	GBP I Distributing Class NAV	GBP I Distributing Class NAV per Share
30 June 2024	EUR 645,236	EUR 9.71	GBP 12,560,746	GBP 11.34	GBP 1,132,220	GBP 7.62
31 December 2023	EUR 551,473	EUR 9.27	GBP 14,312,566	GBP 10.78	GBP 1,045,922	GBP 7.41

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**9. NET ASSET VALUE COMPARATIVE (CONTINUED)**
**Emerging Market Debt – Hard Currency (continued)**

<b>Period Ended</b>	<b>GBP I2 Accumulating Class NAV</b>	<b>GBP I2 Accumulating Class NAV per Share</b>	<b>GBP I2 Distributing Class NAV</b>	<b>GBP I2 Distributing Class NAV per Share</b>	<b>GBP P Accumulating Class NAV</b>	<b>GBP P Accumulating Class NAV per Share</b>
30 June 2024	GBP 10,058,498	GBP 9.97	GBP 14,129,180	GBP 7.93	GBP 5,008,787	GBP 10.17
31 December 2023	GBP 52,006,312	GBP 9.48	GBP 14,500,268	GBP 7.71	GBP 6,285,375	GBP 9.67

  

<b>Period Ended</b>	<b>HKD A (Monthly) Distributing Class NAV</b>	<b>HKD A (Monthly) Distributing Class NAV per Share</b>	<b>JPY I Accumulating Class NAV</b>	<b>JPY I Accumulating Class NAV per Share</b>	<b>SEK A Accumulating Class NAV</b>	<b>SEK A Accumulating Class NAV per Share</b>
30 June 2024	HKD 2,064,559	HKD 7.67	JPY 1,592,523,397	JPY 895.91	SEK 666,109,446	SEK 105.48
31 December 2023	HKD 1,470,947	HKD 7.64	JPY 1,753,662,260	JPY 876.83	SEK 650,472,349	SEK 101.47

  

<b>Period Ended</b>	<b>SEK I2 Accumulating Class NAV</b>	<b>SEK I2 Accumulating Class NAV per Share</b>	<b>SGD A (Monthly) Distributing Class NAV</b>	<b>SGD A (Monthly) Distributing Class NAV per Share</b>	<b>USD A (Monthly) Distributing Class NAV</b>	<b>USD A (Monthly) Distributing Class NAV per Share</b>
30 June 2024	SEK 57,533,091	SEK 90.25	SGD 31,484,787	SGD 14.33	USD 139,637,993	USD 7.27
31 December 2023	SEK 66,952,498	SEK 86.45	SGD 19,324,573	SGD 14.34	USD 138,241,930	USD 7.21

  

<b>Period Ended</b>	<b>USD A Accumulating Class NAV</b>	<b>USD A Accumulating Class NAV per Share</b>	<b>USD A Distributing Class NAV</b>	<b>USD A Distributing Class NAV per Share</b>	<b>USD C1 Accumulating Class NAV</b>	<b>USD C1 Accumulating Class NAV per Share</b>
30 June 2024	USD 119,644,408	USD 13.35	USD 383,494	USD 8.61	USD 9,781,183	USD 9.87
31 December 2023	USD 120,778,298	USD 12.73	USD 377,098	USD 8.36	USD 9,941,291	USD 9.46

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Market Debt – Hard Currency (continued)

Period Ended	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I Distributing Class NAV	USD I Distributing Class NAV per Share	USD I2 Accumulating Class NAV	USD I2 Accumulating Class NAV per Share
30 June 2024	USD 674,893,604	USD 14.44	USD 73,723,215	USD 8.57	USD 292,331,233	USD 12.55
31 December 2023	USD 571,487,781	USD 13.71	USD 73,431,118	USD 8.32	USD 273,160,580	USD 11.91

Period Ended	USD I2 Distributing Class NAV	USD I2 Distributing Class NAV per Share	USD I3 Distributing Class NAV	USD I3 Distributing Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share
30 June 2024	USD 25,047,496	USD 8.31	USD 90,885,484	USD 8.46	USD 19,346,800	USD 9.99
31 December 2023	USD 19,503,916	USD 8.07	USD 88,359,188	USD 8.22	USD 17,071,508	USD 9.56

Period Ended	USD M Distributing Class NAV	USD M Distributing Class NAV per Share	USD P Accumulating Class NAV	USD P Accumulating Class NAV per Share	USD X Accumulating Class NAV	USD X Accumulating Class NAV per Share
30 June 2024	USD 3,876,363	USD 6.87	USD 61,474,155	USD 10.73	USD 129,392,777	USD 9.81
31 December 2023	USD 3,623,006	USD 6.75	USD 62,007,224	USD 10.19	USD 112,274,225	USD 9.30

Period Ended	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 88,504	USD 12.14
31 December 2023	USD 112,030	USD 11.49

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## Emerging Market Debt – Local Currency

Period Ended	AUD B (Monthly) Distributing Class NAV	AUD B (Monthly) Distributing Class NAV per Share	AUD B Accumulating Class NAV	AUD B Accumulating Class NAV per Share	AUD C2 Accumulating Class* NAV	AUD C2 Accumulating Class* NAV per Share
30 June 2024	AUD 1,143,162	AUD 3.15	AUD 169,247	AUD 7.83	–	–
31 December 2023	AUD 1,680,905	AUD 3.51	AUD 288,975	AUD 8.34	AUD 7,713	AUD 8.34

  

Period Ended	AUD E (Monthly) Distributing Class NAV	AUD E (Monthly) Distributing Class NAV per Share	AUD E Accumulating Class NAV	AUD E Accumulating Class NAV per Share	AUD T (Monthly) Distributing Class NAV	AUD T (Monthly) Distributing Class NAV per Share
30 June 2024	AUD 243,150	AUD 3.15	AUD 45,714	AUD 7.82	AUD 22,360,985	AUD 3.45
31 December 2023	AUD 508,897	AUD 3.52	AUD 68,860	AUD 8.33	AUD 25,930,999	AUD 3.82

  

Period Ended	AUD T Accumulating Class NAV	AUD T Accumulating Class NAV per Share	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share
30 June 2024	AUD 2,014,766	AUD 8.56	EUR 6,096,360	EUR 6.79	EUR 17,639,344	EUR 7.35
31 December 2023	AUD 2,144,666	AUD 9.07	EUR 1,976,819	EUR 7.19	EUR 26,979,998	EUR 7.76

  

Period Ended	EUR I Accumulating Unhedged Class NAV	EUR I Accumulating Unhedged Class NAV per Share	EUR I2 Accumulating Unhedged Class NAV	EUR I2 Accumulating Unhedged Class NAV per Share	EUR I4 Distributing Unhedged Class NAV	EUR I4 Distributing Unhedged Class NAV per Share
30 June 2024	EUR 129,319,226	EUR 10.00	EUR 15,243,803	EUR 11.80	EUR 18,719,193	EUR 7.27
31 December 2023	EUR 160,972,265	EUR 10.15	EUR 15,466,180	EUR 11.97	EUR 19,486,748	EUR 7.57

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Market Debt – Local Currency (continued)

Period Ended	EUR Y Accumulating Unhedged Class NAV	EUR Y Accumulating Unhedged Class NAV per Share	GBP I Accumulating Class NAV	GBP I Accumulating Class NAV per Share	GBP I4 Accumulating Unhedged Class NAV	GBP I4 Accumulating Unhedged Class NAV per Share
30 June 2024	EUR 83,412,465	EUR 10.05	GBP 369,529	GBP 8.23	GBP 96,969,333	GBP 10.06
31 December 2023	EUR 78,895,093	EUR 10.18	GBP 371,999	GBP 8.63	GBP 80,057,410	GBP 10.42

Period Ended	GBP I4 Distributing Unhedged Class NAV	GBP I4 Distributing Unhedged Class NAV per Share	GBP Y Accumulating Unhedged Class NAV	GBP Y Accumulating Unhedged Class NAV per Share	SEK A Accumulating Class NAV	SEK A Accumulating Class NAV per Share
30 June 2024	GBP 14,099,257	GBP 6.96	GBP 26,746,817	GBP 9.61	SEK 5,473,187	SEK 83.56
31 December 2023	GBP 40,220,459	GBP 7.40	GBP 37,033,049	GBP 9.95	SEK 7,555,579	SEK 88.68

Period Ended	SGD A (Monthly) Distributing Class NAV	SGD A (Monthly) Distributing Class NAV per Share	USD A (Monthly) Distributing Class NAV	USD A (Monthly) Distributing Class NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share
30 June 2024	SGD 515,411	SGD 10.06	USD 3,449,544	USD 4.58	USD 12,069,371	USD 8.37
31 December 2023	SGD 715,536	SGD 11.03	USD 3,826,624	USD 4.97	USD 13,576,056	USD 8.79

Period Ended	USD B (Monthly) Distributing Class NAV	USD B (Monthly) Distributing Class NAV per Share	USD B Accumulating Class NAV	USD B Accumulating Class NAV per Share	USD C2 (Monthly) Distributing Class* NAV	USD C2 (Monthly) Distributing Class* NAV per Share
30 June 2024	USD 8,463,353	USD 3.63	USD 386,126	USD 8.43	–	–
31 December 2023	USD 11,403,018	USD 4.02	USD 516,378	USD 8.91	USD 3,620	USD 4.02



**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**9. NET ASSET VALUE COMPARATIVE (CONTINUED)**
**Emerging Market Debt – Local Currency (continued)**

Period Ended	USD E (Monthly) Distributing Class NAV	USD E (Monthly) Distributing Class NAV per Share	USD E Accumulating Class NAV	USD E Accumulating Class NAV per Share	USD I (Monthly) Distributing Class NAV	USD I (Monthly) Distributing Class NAV per Share
30 June 2024	USD 830,396	USD 3.63	USD 107,940	USD 8.43	USD 27,749,261	USD 7.37
31 December 2023	USD 1,731,121	USD 4.02	USD 259,037	USD 8.92	USD 36,107,420	USD 7.97

  

Period Ended	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I Distributing Class NAV	USD I Distributing Class NAV per Share	USD I2 Accumulating Class NAV	USD I2 Accumulating Class NAV per Share
30 June 2024	USD 156,572,962	USD 9.10	USD 1,104,337	USD 7.03	USD 71,562,954	USD 8.85
31 December 2023	USD 194,371,958	USD 9.52	USD 1,184,970	USD 7.55	USD 70,501,757	USD 9.26

  

Period Ended	USD I5 Accumulating Class NAV	USD I5 Accumulating Class NAV per Share	USD T (Monthly) Distributing Class NAV	USD T (Monthly) Distributing Class NAV per Share	USD T Accumulating Class NAV	USD T Accumulating Class NAV per Share
30 June 2024	USD 15,435	USD 9.76	USD 44,154,014	USD 4.04	USD 3,673,000	USD 9.23
31 December 2023	USD 16,123	USD 10.20	USD 51,105,062	USD 4.45	USD 4,366,661	USD 9.71

  

Period Ended	USD X Accumulating Class NAV	USD X Accumulating Class NAV per Share	USD Y Accumulating Class NAV	USD Y Accumulating Class NAV per Share	ZAR B (Monthly) Distributing Class NAV	ZAR B (Monthly) Distributing Class NAV per Share
30 June 2024	USD 131,711,144	USD 9.06	USD 152,889,512	USD 8.79	ZAR 32,913,477	ZAR 32.91
31 December 2023	USD 142,192,091	USD 9.46	USD 158,436,161	USD 9.18	ZAR 46,066,036	ZAR 36.52

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Market Debt – Local Currency (continued)

Period Ended	ZAR B Accumulating Class NAV	ZAR B Accumulating Class NAV per Share	ZAR C2 (Monthly) Distributing Class* NAV	ZAR C2 (Monthly) Distributing Class* NAV per Share	ZAR C2 Accumulating Class* NAV	ZAR C2 Accumulating Class* NAV per Share
30 June 2024	ZAR 3,230,754	ZAR 118.16	–	–	–	–
31 December 2023	ZAR 12,043,264	ZAR 123.28	ZAR 68,175	ZAR 36.53	ZAR 193,673	ZAR 121.37

Period Ended	ZAR E (Monthly) Distributing Class NAV	ZAR E (Monthly) Distributing Class NAV per Share	ZAR E Accumulating Class NAV	ZAR E Accumulating Class NAV per Share	ZAR T (Monthly) Distributing Class NAV	ZAR T (Monthly) Distributing Class NAV per Share
30 June 2024	ZAR 11,650,309	ZAR 32.92	ZAR 214,292	ZAR 118.13	ZAR 489,721,973	ZAR 36.05
31 December 2023	ZAR 14,044,410	ZAR 36.52	ZAR 223,552	ZAR 123.23	ZAR 562,071,052	ZAR 39.80

Period Ended	ZAR T Accumulating Class NAV	ZAR T Accumulating Class NAV per Share
30 June 2024	ZAR 42,148,117	ZAR 129.42
31 December 2023	ZAR 48,967,524	ZAR 134.35

Emerging Market Debt Blend

Period Ended	AUD I3 Distributing Class NAV	AUD I3 Distributing Class NAV per Share	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share
30 June 2024	AUD 8,422,904	AUD 7.80	EUR 8,035,947	EUR 10.50	EUR 237,428,973	EUR 10.89
31 December 2023	AUD 8,072,686	AUD 7.96	EUR 10,852,194	EUR 10.46	EUR 239,809,262	EUR 10.81

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## Emerging Market Debt Blend (continued)

Period Ended	EUR I Distributing Class NAV	EUR I Distributing Class NAV per Share	EUR I2 Accumulating Class NAV	EUR I2 Accumulating Class NAV per Share	EUR I2 Distributing Class NAV	EUR I2 Distributing Class NAV per Share
30 June 2024	EUR 20,051,356	EUR 7.11	EUR 11,166,172	EUR 11.21	EUR 8,123,593	EUR 6.92
31 December 2023	EUR 23,015,364	EUR 7.22	EUR 13,866,675	EUR 11.12	EUR 8,681,343	EUR 7.03

Period Ended	EUR I3 Distributing Class NAV	EUR I3 Distributing Class NAV per Share	EUR I4 Accumulating Unhedged Class NAV	EUR I4 Accumulating Unhedged Class NAV per Share	EUR I5 Accumulating Class NAV	EUR I5 Accumulating Class NAV per Share
30 June 2024	EUR 31,138,385	EUR 7.71	EUR 1,982,467	EUR 10.97	EUR 20,495,007	EUR 11.88
31 December 2023	EUR 37,124,103	EUR 7.83	EUR 1,921,897	EUR 10.67	EUR 20,761,167	EUR 11.77

Period Ended	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share	EUR M Distributing Class NAV	EUR M Distributing Class NAV per Share	EUR Z Accumulating Class NAV	EUR Z Accumulating Class NAV per Share
30 June 2024	EUR 827,104	EUR 10.02	EUR 1,676,259	EUR 5.77	EUR 219,317	EUR 11.83
31 December 2023	EUR 523,183	EUR 10.02	EUR 1,045,469	EUR 5.99	EUR 153,104	EUR 11.70

Period Ended	GBP I Accumulating Class NAV	GBP I Accumulating Class NAV per Share	GBP I Accumulating Unhedged Class NAV	GBP I Accumulating Unhedged Class NAV per Share	GBP I Distributing Class NAV	GBP I Distributing Class NAV per Share
30 June 2024	GBP 291,436	GBP 11.57	GBP 5,659	GBP 10.58	GBP 8,541,064	GBP 7.86
31 December 2023	GBP 447,473	GBP 11.57	GBP 5,642	GBP 10.53	GBP 9,742,793	GBP 8.05

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Emerging Market Debt Blend (continued)

Period Ended	GBP I Distributing Unhedged Class NAV	GBP I Distributing Unhedged Class NAV per Share	GBP P Accumulating Class NAV	GBP P Accumulating Class NAV per Share	GBP P Accumulating Unhedged Class NAV	GBP P Accumulating Unhedged Class NAV per Share
30 June 2024	GBP 3,281,057	GBP 8.33	GBP 2,174,006	GBP 10.13	GBP 807,153	GBP 10.48
31 December 2023	GBP 572,809	GBP 8.49	GBP 3,109,393	GBP 10.14	GBP 925,166	GBP 10.44

Period Ended	GBP Z Accumulating Class NAV	GBP Z Accumulating Class NAV per Share	NOK U Accumulating Class NAV	NOK U Accumulating Class NAV per Share	SEK A Accumulating Class NAV	SEK A Accumulating Class NAV per Share
30 June 2024	GBP 23,755	GBP 12.66	NOK 260,825	NOK 114.11	SEK 23,896,656	SEK 113.96
31 December 2023	GBP 213,173	GBP 12.62	NOK 256,896	NOK 112.39	SEK 26,654,232	SEK 112.47

Period Ended	SGD A (Monthly) Distributing Class NAV	SGD A (Monthly) Distributing Class NAV per Share	USD A (Monthly) Distributing Class NAV	USD A (Monthly) Distributing Class NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share
30 June 2024	SGD 4,049,297	SGD 12.25	USD 716,941	USD 6.27	USD 7,181,136	USD 11.60
31 December 2023	SGD 4,180,476	SGD 12.67	USD 329,767	USD 6.55	USD 6,722,677	USD 11.69

Period Ended	USD C1 Accumulating Class NAV	USD C1 Accumulating Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I Distributing Class NAV	USD I Distributing Class NAV per Share
30 June 2024	USD 709,121	USD 8.97	USD 17,759,191	USD 11.02	USD 358,846	USD 8.03
31 December 2023	USD 826,659	USD 9.08	USD 16,801,138	USD 11.06	USD 379,773	USD 8.25

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## Emerging Market Debt Blend (continued)

Period Ended	USD I2 Distributing Class NAV	USD I2 Distributing Class NAV per Share	USD I5 Accumulating Class* NAV	USD I5 Accumulating Class* NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share
30 June 2024	USD 41,671,945	USD 7.36	USD 33,849,234	USD 10.37	USD 441,743	USD 9.06
31 December 2023	USD 40,972,944	USD 7.57	USD 33,920,715	USD 10.40	USD 731,356	USD 9.16

Period Ended	USD M Distributing Class NAV	USD M Distributing Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 280,638	USD 5.77	USD 116,696	USD 13.22
31 December 2023	USD 572,534	USD 6.06	USD 125,103	USD 13.23

## Emerging Market Debt Sustainable Investment Grade Blend

Period Ended	AUD I2 Accumulating Class NAV	AUD I2 Accumulating Class NAV per Share	NOK I Accumulating Class NAV	NOK I Accumulating Class NAV per Share	NOK I3 Accumulating Class* NAV	NOK I3 Accumulating Class* NAV per Share
30 June 2024	AUD 23,267,313	AUD 9.18	NOK 2,081,995	NOK 111.32	NOK 407,786,893	NOK 102.86
31 December 2023	AUD 23,549,524	AUD 9.29	NOK 3,209,047	NOK 111.71	NOK 379,560,196	NOK 103.13

Period Ended	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I2 Accumulating Class NAV	USD I2 Accumulating Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 40,586	USD 11.03	USD 4,323,984	USD 9.20	USD 5,056,517	USD 11.12
31 December 2023	USD 41,218	USD 11.20	USD 4,388,707	USD 9.34	USD 6,869,103	USD 11.26

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## Emerging Markets Equity

Period Ended	AUD B Accumulating Class NAV	AUD B Accumulating Class NAV per Share	AUD C2 Accumulating Class* NAV	AUD C2 Accumulating Class* NAV per Share	AUD E Accumulating Class NAV	AUD E Accumulating Class NAV per Share
30 June 2024	AUD 315,081	AUD 10.67	–	–	AUD 25,066	AUD 10.66
31 December 2023	AUD 275,609	AUD 9.42	AUD 14,841	AUD 9.43	AUD 42,510	AUD 9.41

Period Ended	AUD T Accumulating Class NAV	AUD T Accumulating Class NAV per Share	CAD I Distributing Unhedged Class NAV	CAD I Distributing Unhedged Class NAV per Share	CAD I2 Distributing Class NAV	CAD I2 Distributing Class NAV per Share
30 June 2024	AUD 1,956,414	AUD 11.50	CAD 79,583	CAD 9.61	CAD 13,589,119	CAD 9.10
31 December 2023	AUD 1,771,385	AUD 10.11	CAD 66,826	CAD 8.07	CAD 11,897,241	CAD 7.97

Period Ended	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share	EUR Z Accumulating Class NAV	EUR Z Accumulating Class NAV per Share
30 June 2024	EUR 3,402,353	EUR 10.34	EUR 417,652	EUR 11.52	EUR 199,331	EUR 8.95
31 December 2023	EUR 709,680	EUR 9.04	EUR 408,164	EUR 10.17	EUR 173,388	EUR 7.78

Period Ended	GBP I Accumulating Class NAV	GBP I Accumulating Class NAV per Share	GBP Z Accumulating Class NAV	GBP Z Accumulating Class NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share
30 June 2024	GBP 22,309	GBP 12.01	GBP 88,375	GBP 14.63	USD 2,649,309	USD 11.57
31 December 2023	GBP 406,653	GBP 10.43	GBP 86,537	GBP 12.65	USD 5,239,268	USD 10.08

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## Emerging Markets Equity (continued)

Period Ended	USD B Accumulating Class NAV	USD B Accumulating Class NAV per Share	USD C2 Accumulating Class* NAV	USD C2 Accumulating Class* NAV per Share	USD E Accumulating Class NAV	USD E Accumulating Class NAV per Share
30 June 2024	USD 2,086,523	USD 12.02	–	–	USD 423,298	USD 12.00
31 December 2023	USD 856,399	USD 10.52	USD 10,153	USD 10.50	USD 138,219	USD 10.50

Period Ended	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share	USD T Accumulating Class NAV	USD T Accumulating Class NAV per Share
30 June 2024	USD 48,807,279	USD 13.25	USD 2,810,392	USD 12.80	USD 4,330,728	USD 12.98
31 December 2023	USD 41,804,429	USD 11.48	USD 439,380	USD 11.20	USD 4,026,797	USD 11.29

Period Ended	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share	ZAR B Accumulating Class NAV	ZAR B Accumulating Class NAV per Share	ZAR C2 Accumulating Class* NAV	ZAR C2 Accumulating Class* NAV per Share
30 June 2024	USD 36,322,082	USD 13.82	ZAR 10,393,368	ZAR 151.47	–	–
31 December 2023	USD 23,862,482	USD 11.91	ZAR 4,948,769	ZAR 131.03	ZAR 47,220	ZAR 131.00

Period Ended	ZAR E Accumulating Class NAV	ZAR E Accumulating Class NAV per Share	ZAR T Accumulating Class NAV	ZAR T Accumulating Class NAV per Share
30 June 2024	ZAR 3,069,793	ZAR 151.46	ZAR 26,908,984	ZAR 163.65
31 December 2023	ZAR 3,798,941	ZAR 131.02	ZAR 23,945,169	ZAR 140.86

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## Euro Bond

Period Ended	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR I Distributing Class NAV	EUR I Distributing Class NAV per Share	EUR Z Accumulating Class* NAV	EUR Z Accumulating Class* NAV per Share
30 June 2024	EUR 1,272,203	EUR 11.02	EUR 9,872,511	EUR 10.09	EUR 2,924,502	EUR 9.98
31 December 2023	EUR 653,118	EUR 10.95	EUR 9,919,526	EUR 10.13	–	–

## Euro Bond Absolute Return

Period Ended	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR I Distributing Class NAV	EUR I Distributing Class NAV per Share	EUR I5 Accumulating Class NAV	EUR I5 Accumulating Class NAV per Share
30 June 2024	EUR 6,243,494	EUR 11.75	EUR 10,125	EUR 10.89	EUR 5,716,054	EUR 11.81
31 December 2023	EUR 1,020,367	EUR 11.38	EUR 9,922	EUR 10.67	EUR 5,531,035	EUR 11.43

Period Ended	EUR Z Accumulating Class* NAV	EUR Z Accumulating Class* NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	EUR 11,277,820	EUR 10.08	USD 31,667,268	USD 12.55
31 December 2023	–	–	USD 30,372,279	USD 12.04

## European High Yield Bond

Period Ended	CHF I Accumulating Class* NAV	CHF I Accumulating Class* NAV per Share	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR I2 Accumulating Class* NAV	EUR I2 Accumulating Class* NAV per Share
30 June 2024	CHF 2,528,240	CHF 11.00	EUR 67,512,905	EUR 14.51	EUR 5,306,992	EUR 10.93
31 December 2023	CHF 1,796,679	CHF 10.75	EUR 47,206,772	EUR 14.01	EUR 208,432	EUR 10.54



**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**9. NET ASSET VALUE COMPARATIVE (CONTINUED)**
**European High Yield Bond (continued)**

Period Ended	EUR I5 Accumulating Class* NAV	EUR I5 Accumulating Class* NAV per Share	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share	EUR X Accumulating Class NAV	EUR X Accumulating Class NAV per Share
30 June 2024	–	–	EUR 1,126,273	EUR 13.06	EUR 57,903,535	EUR 12.80
31 December 2023	EUR 6,258,149	EUR 10.44	EUR 787,345	EUR 12.68	EUR 48,934,376	EUR 12.33

Period Ended	EUR Y Accumulating Class* NAV	EUR Y Accumulating Class* NAV per Share	EUR Y Distributing Class* NAV	EUR Y Distributing Class* NAV per Share	USD A (Monthly) Distributing Class NAV	USD A (Monthly) Distributing Class NAV per Share
30 June 2024	EUR 353,038,765	EUR 11.73	EUR 6,304,805	EUR 10.88	USD 1,039,247	USD 9.22
31 December 2023	EUR 281,409,669	EUR 11.30	EUR 2,941,098	EUR 10.74	USD 320,629	USD 9.25

Period Ended	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD X Accumulating Class NAV	USD X Accumulating Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 243,994	USD 17.21	USD 609,780	USD 14.54	USD 20,526,259	USD 13.72
31 December 2023	USD 228,440	USD 16.49	USD 585,996	USD 13.90	USD 19,509,577	USD 13.11

**European Sustainable Equity**

Period Ended	EUR A Distributing Class NAV	EUR A Distributing Class NAV per Share	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR I Distributing Class NAV	EUR I Distributing Class NAV per Share
30 June 2024	EUR 25,585	EUR 9.74	EUR 36,201	EUR 11.35	EUR 11,501	EUR 11.20
31 December 2023	EUR 24,542	EUR 9.34	EUR 34,572	EUR 10.84	EUR 11,039	EUR 10.75

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

European Sustainable Equity (continued)

Period Ended	EUR I3 Distributing Class NAV	EUR I3 Distributing Class NAV per Share	EUR I5 Accumulating Class NAV	EUR I5 Accumulating Class NAV per Share	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share
30 June 2024	EUR 89,808,886	EUR 9.59	EUR 1,720,398	EUR 9.96	EUR 53,745	EUR 10.72
31 December 2023	EUR 112,925,635	EUR 9.21	EUR 2,081,086	EUR 9.49	EUR 39,633	EUR 10.33

Period Ended	EUR Z Accumulating Class NAV	EUR Z Accumulating Class NAV per Share	USD A Accumulating Unhedged Class NAV	USD A Accumulating Unhedged Class NAV per Share	USD I Accumulating Unhedged Class NAV	USD I Accumulating Unhedged Class NAV per Share
30 June 2024	EUR 59,742,390	EUR 11.47	USD 9,911	USD 9.91	USD 10,203	USD 10.20
31 December 2023	EUR 56,967,179	EUR 10.92	USD 9,798	USD 9.80	USD 10,041	USD 10.04

Period Ended	USD M Accumulating Unhedged Class NAV	USD M Accumulating Unhedged Class NAV per Share
30 June 2024	USD 9,654	USD 9.65
31 December 2023	USD 9,581	USD 9.58

Event Driven

Period Ended	EUR I Accumulating Class* NAV	EUR I Accumulating Class* NAV per Share	EUR I5 Distributing Class* NAV	EUR I5 Distributing Class* NAV per Share	GBP I5 Accumulating Class NAV	GBP I5 Accumulating Class NAV per Share
30 June 2024	EUR 9,790	EUR 10.61	EUR 28,087	EUR 10.17	GBP 90,454,209	GBP 10.94
31 December 2023	EUR 9,507	EUR 10.31	–	–	GBP 75,985,117	GBP 10.54

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**9. NET ASSET VALUE COMPARATIVE (CONTINUED)**
**Event Driven (continued)**

Period Ended	GBP I5 Distributing Class NAV	GBP I5 Distributing Class NAV per Share	GBP P Accumulating Class NAV	GBP P Accumulating Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share
30 June 2024	GBP 8,876,190	GBP 10.90	GBP 28,074	GBP 10.86	USD 10,927	USD 10.93
31 December 2023	GBP 12,132,056	GBP 10.55	GBP 27,125	GBP 10.50	USD 10,548	USD 10.55

Period Ended	USD I5 Accumulating Class NAV	USD I5 Accumulating Class NAV per Share
30 June 2024	USD 12,634,705	USD 11.03
31 December 2023	USD 13,846,477	USD 10.61

**Global Bond**

Period Ended	AUD T (Monthly) Distributing Class NAV	AUD T (Monthly) Distributing Class NAV per Share	EUR I Accumulating Benchmark Hedged Class* NAV	EUR I Accumulating Benchmark Hedged Class* NAV per Share	USD C1 Accumulating Class NAV	USD C1 Accumulating Class NAV per Share
30 June 2024	AUD 27,895	AUD 7.09	EUR 6,016,633	EUR 10.32	USD 317,712	USD 8.70
31 December 2023	AUD 29,629	AUD 7.53	EUR 28,777	EUR 10.40	USD 340,537	USD 9.02

Period Ended	USD I Accumulating Benchmark Hedged Class NAV	USD I Accumulating Benchmark Hedged Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share
30 June 2024	USD 59,269	USD 10.96	USD 1,765,425	USD 9.95	USD 812,241	USD 9.23
31 December 2023	USD 32,939	USD 10.98	USD 3,215,877	USD 10.26	USD 420,409	USD 9.54

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Global Bond (continued)

Period Ended	USD T (Monthly) Distributing Class NAV	USD T (Monthly) Distributing Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share	ZAR T (Monthly) Distributing Class NAV	ZAR T (Monthly) Distributing Class NAV per Share
30 June 2024	USD 22,477	USD 7.49	USD 101,993,244	USD 10.48	ZAR 326,409	ZAR 72.85
31 December 2023	USD 23,698	USD 7.90	USD 104,673,682	USD 10.79	ZAR 345,130	ZAR 77.03

Global Diversified Income FMP – 2024\*\*

Period Ended	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share	EUR A Distributing Class NAV	EUR A Distributing Class NAV per Share	EUR I Distributing Class NAV	EUR I Distributing Class NAV per Share
30 June 2024	EUR 1,242,467	EUR 10.17	EUR 224,032	EUR 8.96	EUR 885,276	EUR 8.85
31 December 2023	EUR 1,220,917	EUR 9.99	EUR 223,121	EUR 8.92	EUR 881,687	EUR 8.82

Period Ended	GBP I Distributing Class NAV	GBP I Distributing Class NAV per Share	HKD A Distributing Class NAV	HKD A Distributing Class NAV per Share	SGD A Distributing Class NAV	SGD A Distributing Class NAV per Share
30 June 2024	GBP 1,926,759	GBP 9.40	HKD 6,926,306	HKD 9.24	SGD 3,813,710	SGD 18.58
31 December 2023	GBP 1,906,267	GBP 9.30	HKD 6,877,059	HKD 9.17	SGD 4,402,150	SGD 18.52

Period Ended	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD A Distributing Class NAV	USD A Distributing Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share
30 June 2024	USD 24,814,423	USD 10.83	USD 34,186,986	USD 9.51	USD 2,788,943	USD 11.00
31 December 2023	USD 27,345,677	USD 10.56	USD 37,856,568	USD 9.40	USD 2,714,197	USD 10.70

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**9. NET ASSET VALUE COMPARATIVE (CONTINUED)**
**Global Diversified Income FMP – 2024\*\* (continued)**

Period Ended	USD I Distributing Class NAV	USD I Distributing Class NAV per Share	USD X Accumulating Class NAV	USD X Accumulating Class NAV per Share	USD X Distributing Class NAV	USD X Distributing Class NAV per Share
30 June 2024	USD 2,133,680	USD 9.52	USD 5,468,963	USD 10.98	USD 23,901,121	USD 9.52
31 December 2023	USD 2,108,874	USD 9.41	USD 22,493,910	USD 10.69	USD 54,424,599	USD 9.41

\*\*Portfolio liquidated on 28 June 2024.

**Global Equity Megatrends**

Period Ended	EUR I Accumulating Class* NAV	EUR I Accumulating Class* NAV per Share	EUR M Accumulating Unhedged Class NAV	EUR M Accumulating Unhedged Class NAV per Share	GBP I4 Accumulating Unhedged Class* NAV	GBP I4 Accumulating Unhedged Class* NAV per Share
30 June 2024	EUR 7,344,605	EUR 11.67	EUR 14,043,324	EUR 18.60	GBP 4,096,621	GBP 9.94
31 December 2023	EUR 7,537,600	EUR 9.95	EUR 7,793,561	EUR 15.99	–	–

Period Ended	GBP I4 Distributing Unhedged Class* NAV	GBP I4 Distributing Unhedged Class* NAV per Share	GBP P Accumulating Unhedged Class* NAV	GBP P Accumulating Unhedged Class* NAV per Share	SGD A Accumulating Class* NAV	SGD A Accumulating Class* NAV per Share
30 June 2024	GBP 8,009	GBP 10.15	GBP 24,885	GBP 12.20	SGD 839,144	SGD 23.45
31 December 2023	–	–	GBP 8,355	GBP 10.63	SGD 41,911	SGD 20.85

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Global Equity Megatrends (continued)

Period Ended	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD C1 Accumulating Class NAV	USD C1 Accumulating Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share
30 June 2024	USD 69,423,648	USD 17.17	USD 3,801,255	USD 16.16	USD 56,632,296	USD 18.20
31 December 2023	USD 43,806,365	USD 15.15	USD 3,687,503	USD 14.33	USD 35,156,723	USD 15.99

Period Ended	USD I4 Accumulating Class* NAV	USD I4 Accumulating Class* NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 1,088,655	USD 10.57	USD 34,414,223	USD 16.25	USD 43,337,213	USD 12.42
31 December 2023	–	–	USD 21,892,795	USD 14.39	USD 22,954,011	USD 10.87

Global Flexible Credit Income

Period Ended	CAD I5 Accumulating Class NAV	CAD I5 Accumulating Class NAV per Share	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share
30 June 2024	CAD 15,126,148	CAD 10.83	EUR 2,337,874	EUR 10.96	EUR 904,820	EUR 10.25
31 December 2023	CAD 14,626,794	CAD 10.47	EUR 5,816,508	EUR 10.66	EUR 445,491	EUR 10.05

Period Ended	GBP I5 Accumulating Class NAV	GBP I5 Accumulating Class NAV per Share	USD A (Monthly) Distributing Class* NAV	USD A (Monthly) Distributing Class* NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share
30 June 2024	GBP 159,479,415	GBP 12.18	USD 326,420	USD 10.05	USD 14,993,862	USD 11.24
31 December 2023	GBP 151,941,174	GBP 11.76	–	–	USD 9,962,495	USD 10.89

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## Global Flexible Credit Income (continued)

Period Ended	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I Distributing Class NAV	USD I Distributing Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share
30 June 2024	USD 166,316,369	USD 12.28	USD 332,281	USD 10.25	USD 8,370,569	USD 10.91
31 December 2023	USD 157,808,987	USD 11.86	USD 355,209	USD 10.15	USD 6,408,215	USD 10.60

Period Ended	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 6,372,723	USD 12.58
31 December 2023	USD 6,004,606	USD 12.11

## Global High Yield SDG Engagement

Period Ended	AUD I Distributing Class NAV	AUD I Distributing Class NAV per Share	AUD I4 Accumulating Class* NAV	AUD I4 Accumulating Class* NAV per Share	CHF I4 Accumulating Class NAV	CHF I4 Accumulating Class NAV per Share
30 June 2024	AUD 40,767	AUD 9.65	AUD 4,419,655	AUD 10.23	CHF 78,761,483	CHF 10.26
31 December 2023	AUD 40,737	AUD 9.65	–	–	CHF 74,837,938	CHF 10.11

Period Ended	CHF I4 Distributing Class NAV	CHF I4 Distributing Class NAV per Share	CHF X Accumulating Class NAV	CHF X Accumulating Class NAV per Share	EUR I4 Accumulating Class NAV	EUR I4 Accumulating Class NAV per Share
30 June 2024	CHF 4,607,042	CHF 9.23	CHF 29,618	CHF 10.10	EUR 60,580,606	EUR 10.56
31 December 2023	CHF 4,796,137	CHF 9.36	CHF 29,298	CHF 10.00	EUR 64,352,654	EUR 10.29

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Global High Yield SDG Engagement (continued)

Period Ended	EUR I4 Distributing Class NAV	EUR I4 Distributing Class NAV per Share	EUR X Accumulating Class NAV	EUR X Accumulating Class NAV per Share	EUR Z (PF) Accumulating Class NAV	EUR Z (PF) Accumulating Class NAV per Share
30 June 2024	EUR 969,303	EUR 9.50	EUR 29,586	EUR 10.40	EUR 23,512,962	EUR 11.91
31 December 2023	EUR 1,101,288	EUR 9.52	EUR 28,912	EUR 10.16	EUR 23,929,260	EUR 11.58

Period Ended	GBP I4 Accumulating Class NAV	GBP I4 Accumulating Class NAV per Share	GBP X Accumulating Class NAV	GBP X Accumulating Class NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share
30 June 2024	GBP 18,054,472	GBP 10.95	GBP 25,847	GBP 10.78	USD 1,520,880	USD 12.76
31 December 2023	GBP 18,172,947	GBP 10.59	GBP 25,092	GBP 10.46	USD 621,460	USD 12.38

Period Ended	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I4 Accumulating Class NAV	USD I4 Accumulating Class NAV per Share	USD M Distributing Class NAV	USD M Distributing Class NAV per Share
30 June 2024	USD 6,130,722	USD 13.53	USD 406,083,193	USD 11.10	USD 1,238,074	USD 7.90
31 December 2023	USD 5,429,150	USD 13.08	USD 325,223,085	USD 10.73	USD 1,251,730	USD 7.92

Period Ended	USD X Accumulating Class NAV	USD X Accumulating Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 21,715	USD 10.79	USD 9,292,802	USD 14.18
31 December 2023	USD 21,053	USD 10.46	USD 8,991,111	USD 13.68



**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**9. NET ASSET VALUE COMPARATIVE (CONTINUED)**
**Global Investment Grade Credit**

<b>Period Ended</b>	<b>EUR I Accumulating Class* NAV</b>	<b>EUR I Accumulating Class* NAV per Share</b>	<b>USD I Accumulating Class NAV</b>	<b>USD I Accumulating Class NAV per Share</b>	<b>USD X Accumulating Class NAV</b>	<b>USD X Accumulating Class NAV per Share</b>
30 June 2024	EUR 28,738	EUR 10.53	USD 1,795,475	USD 9.34	USD 40,712,686	USD 9.39
31 December 2023	EUR 28,687	EUR 10.51	USD 1,777,609	USD 9.25	USD 40,267,522	USD 9.29

<b>Period Ended</b>	<b>USD Z Accumulating Class NAV</b>	<b>USD Z Accumulating Class NAV per Share</b>
30 June 2024	USD 45,204,579	USD 9.42
31 December 2023	USD 44,688,102	USD 9.31

**Global Opportunistic Bond**

<b>Period Ended</b>	<b>EUR I Accumulating Class NAV</b>	<b>EUR I Accumulating Class NAV per Share</b>	<b>GBP P Accumulating Class NAV</b>	<b>GBP P Accumulating Class NAV per Share</b>	<b>USD A Accumulating Class NAV</b>	<b>USD A Accumulating Class NAV per Share</b>
30 June 2024	EUR 14,671	EUR 9.59	GBP 22,509	GBP 9.81	USD 20,814	USD 10.80
31 December 2023	EUR 14,805	EUR 9.68	GBP 22,561	GBP 9.83	USD 20,869	USD 10.83

<b>Period Ended</b>	<b>USD I Accumulating Class NAV</b>	<b>USD I Accumulating Class NAV per Share</b>	<b>USD I Distributing Class NAV</b>	<b>USD I Distributing Class NAV per Share</b>	<b>USD I2 Accumulating Class NAV</b>	<b>USD I2 Accumulating Class NAV per Share</b>
30 June 2024	USD 6,274,076	USD 11.57	USD 12,071,404	USD 9.65	USD 23,830,310	USD 10.96
31 December 2023	USD 4,553,699	USD 11.59	USD 12,262,296	USD 9.80	USD 23,293,272	USD 10.97

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Global Opportunistic Bond (continued)

Period Ended	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 24,452,233	USD 10.71
31 December 2023	USD 25,233,838	USD 10.70

Global Real Estate Securities

Period Ended	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share	EUR Z Accumulating Unhedged Class NAV	EUR Z Accumulating Unhedged Class NAV per Share	GBP Z Accumulating Class NAV	GBP Z Accumulating Class NAV per Share
30 June 2024	EUR 762,957	EUR 9.38	EUR 207,763	EUR 11.45	GBP 5,737	GBP 11.47
31 December 2023	EUR 877,918	EUR 10.17	EUR 213,904	EUR 11.79	GBP 89,203	GBP 12.21

Period Ended	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD CI Accumulating Class NAV	USD CI Accumulating Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share
30 June 2024	USD 3,166,163	USD 9.83	USD 94,970	USD 8.63	USD 10,497,142	USD 12.69
31 December 2023	USD 3,456,439	USD 10.51	USD 135,797	USD 9.28	USD 12,394,725	USD 13.51

Period Ended	USD I5 Distributing Class NAV	USD I5 Distributing Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 28,644	USD 8.64	USD 586,599	USD 8.85	USD 4,543,536	USD 13.09
31 December 2023	USD 30,861	USD 9.31	USD 718,797	USD 9.51	USD 2,419,204	USD 13.89

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**9. NET ASSET VALUE COMPARATIVE (CONTINUED)**
**Global Sustainable Equity**

<b>Period Ended</b>	<b>EUR I5 Accumulating Unhedged Class NAV</b>	<b>EUR I5 Accumulating Unhedged Class NAV per Share</b>	<b>EUR M Accumulating Unhedged Class NAV</b>	<b>EUR M Accumulating Unhedged Class NAV per Share</b>	<b>EUR Z Accumulating Unhedged Class NAV</b>	<b>EUR Z Accumulating Unhedged Class NAV per Share</b>
30 June 2024	EUR 90,294,514	EUR 13.28	EUR 92,976	EUR 12.42	EUR 1,550,599	EUR 12.88
31 December 2023	EUR 86,892,096	EUR 12.11	EUR 78,678	EUR 11.43	EUR 1,439,413	EUR 11.72

<b>Period Ended</b>	<b>GBP I Accumulating Unhedged Class NAV</b>	<b>GBP I Accumulating Unhedged Class NAV per Share</b>	<b>GBP I5 Accumulating Unhedged Class NAV</b>	<b>GBP I5 Accumulating Unhedged Class NAV per Share</b>	<b>USD A Accumulating Class NAV</b>	<b>USD A Accumulating Class NAV per Share</b>
30 June 2024	GBP 1,794,075	GBP 12.32	GBP 4,734,922	GBP 12.44	USD 259,235	USD 9.43
31 December 2023	GBP 981,020	GBP 11.49	GBP 4,420,169	GBP 11.59	USD 471,447	USD 8.92

<b>Period Ended</b>	<b>USD I Accumulating Class NAV</b>	<b>USD I Accumulating Class NAV per Share</b>	<b>USD I Distributing Class NAV</b>	<b>USD I Distributing Class NAV per Share</b>	<b>USD M Accumulating Class NAV</b>	<b>USD M Accumulating Class NAV per Share</b>
30 June 2024	USD 7,208,888	USD 11.61	USD 13,151	USD 11.63	USD 153,061	USD 10.94
31 December 2023	USD 11,121,650	USD 10.93	USD 12,373	USD 10.94	USD 417,625	USD 10.38

<b>Period Ended</b>	<b>USD Z Accumulating Class NAV</b>	<b>USD Z Accumulating Class NAV per Share</b>
30 June 2024	USD 44,582,445	USD 11.04
31 December 2023	USD 37,957,449	USD 10.35

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Global Sustainable Value

Period Ended	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share	GBP I5 Accumulating Unhedged Class NAV	GBP I5 Accumulating Unhedged Class NAV per Share	GBP P Accumulating Unhedged Class* NAV	GBP P Accumulating Unhedged Class* NAV per Share
30 June 2024	EUR 456,199	EUR 16.64	GBP 11,961,039	GBP 12.03	GBP 295,458	GBP 11.57
31 December 2023	EUR 520,510	EUR 15.76	GBP 10,307	GBP 11.12	GBP 8,811	GBP 10.70

Period Ended	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I3 Accumulating Class NAV	USD I3 Accumulating Class NAV per Share
30 June 2024	USD 1,687,006	USD 19.65	USD 10,241,763	USD 20.88	USD 32,787,558	USD 11.86
31 December 2023	USD 1,388,066	USD 18.39	USD 10,479,115	USD 19.50	USD 31,008,928	USD 11.06

Period Ended	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 17,182,592	USD 22.84
31 December 2023	USD 11,985,820	USD 21.28

High Yield Bond

Period Ended	AUD A (Monthly) Distributing Class NAV	AUD A (Monthly) Distributing Class NAV per Share	AUD A Accumulating Class NAV	AUD A Accumulating Class NAV per Share	AUD B (Monthly) Distributing Class NAV	AUD B (Monthly) Distributing Class NAV per Share
30 June 2024	AUD 15,081,553	AUD 6.34	AUD 2,931,362	AUD 15.30	AUD 10,543,922	AUD 4.77
31 December 2023	AUD 15,862,650	AUD 6.50	AUD 2,858,210	AUD 15.00	AUD 10,373,440	AUD 4.93

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## High Yield Bond (continued)

Period Ended	AUD B Accumulating Class NAV	AUD B Accumulating Class NAV per Share	AUD C2 (Monthly) Distributing Class* NAV	AUD C2 (Monthly) Distributing Class* NAV per Share	AUD E (Monthly) Distributing Class NAV	AUD E (Monthly) Distributing Class NAV per Share
30 June 2024	AUD 946,155	AUD 9.45	–	–	AUD 2,913,386	AUD 4.81
31 December 2023	AUD 1,011,221	AUD 9.33	AUD 3,241	AUD 4.94	AUD 1,845,729	AUD 4.97

  

Period Ended	AUD E Accumulating Class NAV	AUD E Accumulating Class NAV per Share	AUD I Distributing Class NAV	AUD I Distributing Class NAV per Share	AUD T (Monthly) Distributing Class NAV	AUD T (Monthly) Distributing Class NAV per Share
30 June 2024	AUD 715,327	AUD 10.65	AUD 10,962,348	AUD 9.38	AUD 66,734,295	AUD 5.58
31 December 2023	AUD 413,416	AUD 10.52	AUD 17,014,854	AUD 9.44	AUD 73,324,379	AUD 5.74

  

Period Ended	AUD T (Weekly) Distributing Class NAV	AUD T (Weekly) Distributing Class NAV per Share	AUD T Accumulating Class NAV	AUD T Accumulating Class NAV per Share	CAD A (Monthly) Distributing Class NAV	CAD A (Monthly) Distributing Class NAV per Share
30 June 2024	AUD 700,628	AUD 5.40	AUD 1,546,958	AUD 13.02	CAD 7,034,921	CAD 6.60
31 December 2023	AUD 754,803	AUD 5.55	AUD 1,527,094	AUD 12.80	CAD 5,981,498	CAD 6.74

  

Period Ended	CHF A Accumulating Class NAV	CHF A Accumulating Class NAV per Share	CHF I Accumulating Class NAV	CHF I Accumulating Class NAV per Share	CHF I2 Accumulating Class NAV	CHF I2 Accumulating Class NAV per Share
30 June 2024	CHF 2,721,706	CHF 12.25	CHF 222,826	CHF 13.18	CHF 2,232,634	CHF 11.31
31 December 2023	CHF 2,903,144	CHF 12.18	CHF 220,795	CHF 13.06	CHF 2,436,116	CHF 11.20

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

High Yield Bond (continued)

Period Ended	CNY A (Monthly) Distributing Class NAV	CNY A (Monthly) Distributing Class NAV per Share	CNY I (Monthly) Distributing Class NAV	CNY I (Monthly) Distributing Class NAV per Share	EUR A (Monthly) Distributing Class NAV	EUR A (Monthly) Distributing Class NAV per Share
30 June 2024	CNY 10,947,749	CNY 71.11	CNY 203,398	CNY 75.81	EUR 5,728,112	EUR 5.90
31 December 2023	CNY 11,540,823	CNY 73.18	CNY 208,678	CNY 77.78	EUR 5,784,669	EUR 6.06

  

Period Ended	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share	EUR A Distributing Class NAV	EUR A Distributing Class NAV per Share	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share
30 June 2024	EUR 5,090,758	EUR 20.31	EUR 2,331,516	EUR 7.13	EUR 18,456,085	EUR 18.15
31 December 2023	EUR 5,575,031	EUR 19.94	EUR 2,533,501	EUR 7.19	EUR 18,413,969	EUR 17.76

  

Period Ended	EUR I Distributing Class NAV	EUR I Distributing Class NAV per Share	EUR I2 Accumulating Class NAV	EUR I2 Accumulating Class NAV per Share	EUR I2 Distributing Class NAV	EUR I2 Distributing Class NAV per Share
30 June 2024	EUR 4,374,860	EUR 6.86	EUR 60,422,063	EUR 12.75	EUR 56,528,423	EUR 6.77
31 December 2023	EUR 4,310,197	EUR 6.92	EUR 51,114,447	EUR 12.47	EUR 56,865,932	EUR 6.82

  

Period Ended	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share	EUR Z Accumulating Class NAV	EUR Z Accumulating Class NAV per Share	GBP A (Monthly) Distributing Class NAV	GBP A (Monthly) Distributing Class NAV per Share
30 June 2024	EUR 34,662	EUR 11.33	EUR 201,419	EUR 12.20	GBP 2,211,116	GBP 6.21
31 December 2023	EUR 34,119	EUR 11.15	EUR 181,078	EUR 11.90	GBP 2,684,037	GBP 6.34

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## High Yield Bond (continued)

Period Ended	GBP A Accumulating Class NAV	GBP A Accumulating Class NAV per Share	GBP A Distributing Class NAV	GBP A Distributing Class NAV per Share	GBP I Accumulating Class NAV	GBP I Accumulating Class NAV per Share
30 June 2024	GBP 1,315,343	GBP 14.57	GBP 953,558	GBP 7.90	GBP 6,324,230	GBP 17.79
31 December 2023	GBP 1,411,301	GBP 14.20	GBP 954,452	GBP 7.91	GBP 5,789,389	GBP 17.29

  

Period Ended	GBP I Distributing Class NAV	GBP I Distributing Class NAV per Share	GBP I2 Accumulating Class NAV	GBP I2 Accumulating Class NAV per Share	GBP I2 Distributing Class NAV	GBP I2 Distributing Class NAV per Share
30 June 2024	GBP 916,689	GBP 8.55	GBP 1,466,962	GBP 14.24	GBP 169,905,427	GBP 7.57
31 December 2023	GBP 3,395,941	GBP 8.55	GBP 1,512,133	GBP 13.84	GBP 168,547,845	GBP 7.57

  

Period Ended	GBP Z Accumulating Class NAV	GBP Z Accumulating Class NAV per Share	HKD A (Monthly) Distributing Class NAV	HKD A (Monthly) Distributing Class NAV per Share	SEK A Accumulating Class NAV	SEK A Accumulating Class NAV per Share
30 June 2024	GBP 37,768	GBP 13.84	HKD 30,783,417	HKD 6.50	SEK 787,058,871	SEK 138.53
31 December 2023	GBP 124,386	GBP 13.42	HKD 36,563,065	HKD 6.65	SEK 723,938,325	SEK 136.03

  

Period Ended	SGD A (Monthly) Distributing Class NAV	SGD A (Monthly) Distributing Class NAV per Share	SGD A Accumulating Class NAV	SGD A Accumulating Class NAV per Share	USD A (Monthly) Distributing Class NAV	USD A (Monthly) Distributing Class NAV per Share
30 June 2024	SGD 22,114,903	SGD 13.46	SGD 4,288,976	SGD 29.54	USD 70,195,334	USD 7.00
31 December 2023	SGD 19,027,580	SGD 13.83	SGD 4,897,409	SGD 29.01	USD 77,008,320	USD 7.13

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

High Yield Bond (continued)

Period Ended	USD A (Weekly) Distributing Class NAV	USD A (Weekly) Distributing Class NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD A Distributing Class NAV	USD A Distributing Class NAV per Share
30 June 2024	USD 2,843,002	USD 6.72	USD 132,401,500	USD 18.56	USD 18,705,478	USD 8.60
31 December 2023	USD 2,412,509	USD 6.84	USD 131,648,685	USD 18.07	USD 19,236,817	USD 8.60

Period Ended	USD B (Monthly) Distributing Class NAV	USD B (Monthly) Distributing Class NAV per Share	USD B Accumulating Class NAV	USD B Accumulating Class NAV per Share	USD C Accumulating Class NAV	USD C Accumulating Class NAV per Share
30 June 2024	USD 90,380,545	USD 5.30	USD 10,364,851	USD 12.08	USD 942,469	USD 13.60
31 December 2023	USD 98,121,371	USD 5.45	USD 9,209,516	USD 11.85	USD 920,256	USD 13.28

Period Ended	USD C1 Accumulating Class NAV	USD C1 Accumulating Class NAV per Share	USD C1 Distributing Class NAV	USD C1 Distributing Class NAV per Share	USD C2 (Monthly) Distributing Class* NAV	USD C2 (Monthly) Distributing Class* NAV per Share
30 June 2024	USD 1,874,774	USD 11.03	USD 563,267	USD 8.69	–	–
31 December 2023	USD 2,325,248	USD 10.80	USD 595,052	USD 8.69	USD 12,549	USD 5.44

Period Ended	USD C2 Accumulating Class* NAV	USD C2 Accumulating Class* NAV per Share	USD E (Monthly) Distributing Class NAV	USD E (Monthly) Distributing Class NAV per Share	USD E Accumulating Class NAV	USD E Accumulating Class NAV per Share
30 June 2024	–	–	USD 10,310,842	USD 5.38	USD 2,276,058	USD 10.89
31 December 2023	USD 6,358	USD 11.86	USD 10,460,452	USD 5.53	USD 1,547,421	USD 10.69



**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**9. NET ASSET VALUE COMPARATIVE (CONTINUED)**
**High Yield Bond (continued)**

<b>Period Ended</b>	<b>USD I (Monthly) Distributing Class NAV</b>	<b>USD I (Monthly) Distributing Class NAV per Share</b>	<b>USD I Accumulating Class NAV</b>	<b>USD I Accumulating Class NAV per Share</b>	<b>USD I Distributing Class NAV</b>	<b>USD I Distributing Class NAV per Share</b>
30 June 2024	USD 34,167,533	USD 7.34	USD 305,978,377	USD 28.37	USD 18,775,495	USD 9.94
31 December 2023	USD 39,896,230	USD 7.45	USD 301,321,511	USD 27.54	USD 16,191,311	USD 9.94

  

<b>Period Ended</b>	<b>USD I2 (Monthly) Distributing Class NAV</b>	<b>USD I2 (Monthly) Distributing Class NAV per Share</b>	<b>USD I2 Accumulating Class NAV</b>	<b>USD I2 Accumulating Class NAV per Share</b>	<b>USD I2 Distributing Class NAV</b>	<b>USD I2 Distributing Class NAV per Share</b>
30 June 2024	USD 54,593,094	USD 8.26	USD 210,255,183	USD 15.54	USD 220,795,573	USD 8.30
31 December 2023	USD 55,183,017	USD 8.38	USD 224,394,250	USD 15.08	USD 220,847,493	USD 8.30

  

<b>Period Ended</b>	<b>USD I4 (Monthly) Distributing Class NAV</b>	<b>USD I4 (Monthly) Distributing Class NAV per Share</b>	<b>USD M Accumulating Class NAV</b>	<b>USD M Accumulating Class NAV per Share</b>	<b>USD M Distributing Class NAV</b>	<b>USD M Distributing Class NAV per Share</b>
30 June 2024	USD 140,148,483	USD 9.41	USD 537,203	USD 13.66	USD 296,842	USD 7.93
31 December 2023	USD 140,373,282	USD 9.42	USD 460,538	USD 13.34	USD 347,894	USD 8.01

  

<b>Period Ended</b>	<b>USD P Accumulating Class NAV</b>	<b>USD P Accumulating Class NAV per Share</b>	<b>USD T (Monthly) Distributing Class NAV</b>	<b>USD T (Monthly) Distributing Class NAV per Share</b>	<b>USD T (Weekly) Distributing Class NAV</b>	<b>USD T (Weekly) Distributing Class NAV per Share</b>
30 June 2024	USD 370,965	USD 12.26	USD 127,579,083	USD 5.95	USD 1,385,014	USD 6.00
31 December 2023	USD 1,839,803	USD 11.89	USD 133,819,218	USD 6.08	USD 1,777,914	USD 6.12

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

High Yield Bond (continued)

Period Ended	USD T Accumulating Class NAV	USD T Accumulating Class NAV per Share	USD U (Monthly) Distributing Class NAV	USD U (Monthly) Distributing Class NAV per Share	USD U Accumulating Class NAV	USD U Accumulating Class NAV per Share
30 June 2024	USD 10,329,849	USD 13.55	USD 740,828	USD 6.87	USD 7,481,589	USD 15.10
31 December 2023	USD 10,920,480	USD 13.23	USD 753,439	USD 6.98	USD 7,443,249	USD 14.68

Period Ended	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share	ZAR B (Monthly) Distributing Class NAV	ZAR B (Monthly) Distributing Class NAV per Share	ZAR C2 (Monthly) Distributing Class* NAV	ZAR C2 (Monthly) Distributing Class* NAV per Share
30 June 2024	USD 16,548,899	USD 14.64	ZAR 248,668,075	ZAR 52.42	–	–
31 December 2023	USD 44,696,204	USD 14.17	ZAR 299,231,482	ZAR 53.93	ZAR 444,980	ZAR 53.88

Period Ended	ZAR E (Monthly) Distributing Class NAV	ZAR E (Monthly) Distributing Class NAV per Share	ZAR E Accumulating Class NAV	ZAR E Accumulating Class NAV per Share	ZAR T (Monthly) Distributing Class NAV	ZAR T (Monthly) Distributing Class NAV per Share
30 June 2024	ZAR 76,541,271	ZAR 51.83	ZAR 5,675,654	ZAR 172.30	ZAR 1,452,225,321	ZAR 58.88
31 December 2023	ZAR 77,989,696	ZAR 53.32	ZAR 5,270,093	ZAR 166.67	ZAR 1,559,123,624	ZAR 60.27

Period Ended	ZAR T Accumulating Class NAV	ZAR T Accumulating Class NAV per Share
30 June 2024	ZAR 15,778,363	ZAR 161.49
31 December 2023	ZAR 18,144,180	ZAR 155.44

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## InnovAsia 5G

Period Ended	CHF I4 Accumulating Class NAV	CHF I4 Accumulating Class NAV per Share	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share	EUR I4 Accumulating Class NAV	EUR I4 Accumulating Class NAV per Share
30 June 2024	CHF 535,577	CHF 8.79	EUR 22,370	EUR 8.81	EUR 580,780	EUR 9.12
31 December 2023	CHF 522,675	CHF 8.10	EUR 20,478	EUR 8.07	EUR 738,351	EUR 8.30

Period Ended	EUR M Accumulating Unhedged Class NAV	EUR M Accumulating Unhedged Class NAV per Share	EUR X Accumulating Class NAV	EUR X Accumulating Class NAV per Share	SGD A Accumulating Class NAV	SGD A Accumulating Class NAV per Share
30 June 2024	EUR 27,774	EUR 10.75	EUR 4,397,729	EUR 8.87	SGD 341,881	SGD 18.20
31 December 2023	EUR 36,614	EUR 9.50	EUR 4,020,738	EUR 8.11	SGD 33,870	SGD 16.68

Period Ended	SGD I4 Accumulating Class NAV	SGD I4 Accumulating Class NAV per Share	SGD X Accumulating Class NAV	SGD X Accumulating Class NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share
30 June 2024	SGD 946,591	SGD 18.86	SGD 343,444	SGD 18.34	USD 3,461,387	USD 9.43
31 December 2023	SGD 1,025,335	SGD 17.18	SGD 314,342	SGD 16.78	USD 4,546,493	USD 8.57

Period Ended	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I4 Accumulating Class NAV	USD I4 Accumulating Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share
30 June 2024	USD 5,334,671	USD 9.68	USD 3,910,701	USD 9.78	USD 8,919	USD 8.92
31 December 2023	USD 6,636,583	USD 8.76	USD 3,983,343	USD 8.83	USD 8,129	USD 8.13

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

InnovAsia 5G (continued)

Period Ended	USD X Accumulating Class NAV	USD X Accumulating Class NAV per Share
30 June 2024	USD 1,737,206	USD 9.52
31 December 2023	USD 1,609,703	USD 8.63

Japan Equity Engagement

Period Ended	EUR I5 Distributing Class NAV	EUR I5 Distributing Class NAV per Share	GBP I5 Accumulating Class* NAV	GBP I5 Accumulating Class* NAV per Share	GBP I5 Accumulating Unhedged Class* NAV	GBP I5 Accumulating Unhedged Class* NAV per Share
30 June 2024	EUR 35,909	EUR 13.49	–	–	GBP 17,116,477	GBP 10.62
31 December 2023	EUR 31,902	EUR 11.98	GBP 344,829	GBP 10.32	GBP 11,862,066	GBP 10.78

Period Ended	GBP P Accumulating Unhedged Class NAV	GBP P Accumulating Unhedged Class NAV per Share	JPY A Accumulating Class* NAV	JPY A Accumulating Class* NAV per Share	JPY I Accumulating Class NAV	JPY I Accumulating Class NAV per Share
30 June 2024	GBP 10,535,883	GBP 8.25	JPY 4,887,729	JPY 1,044.76	JPY 125,480,338	JPY 1,938.32
31 December 2023	GBP 11,065,396	GBP 8.39	–	–	JPY 154,103,501	JPY 1,742.53

Period Ended	JPY I Distributing Class NAV	JPY I Distributing Class NAV per Share	JPY I5 Accumulating Class NAV	JPY I5 Accumulating Class NAV per Share	JPY Z Accumulating Class NAV	JPY Z Accumulating Class NAV per Share
30 June 2024	JPY 26,016,073	JPY 1,909.71	JPY 8,680,709,989	JPY 12,619.22	JPY 3,661,796,347	JPY 1,248.78
31 December 2023	JPY 23,557,609	JPY 1,729.24	JPY 8,526,499,141	JPY 11,320.64	JPY 3,284,885,177	JPY 1,117.91

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**9. NET ASSET VALUE COMPARATIVE (CONTINUED)**
**Japan Equity Engagement (continued)**

Period Ended	USD A Accumulating Class* NAV	USD A Accumulating Class* NAV per Share	USD I Accumulating Class* NAV	USD I Accumulating Class* NAV per Share
30 June 2024	USD 31,539	USD 10.51	USD 32,464	USD 10.82

**Macro Opportunities FX\*\***

Period Ended	EUR I Accumulating Class* NAV	EUR I Accumulating Class* NAV per Share	GBP Z Accumulating Class* NAV	GBP Z Accumulating Class* NAV per Share	SEK I Accumulating Class* NAV	SEK I Accumulating Class* NAV per Share
30 June 2024	–	–	–	–	–	–
31 December 2023	EUR 1,264,954	EUR 9.53	GBP 20,546	GBP 10.25	SEK 16,510,843	SEK 96.92

Period Ended	SEK I Distributing Class* NAV	SEK I Distributing Class* NAV per Share	USD I Accumulating Class* NAV	USD I Accumulating Class* NAV per Share	USD Z Accumulating Class* NAV	USD Z Accumulating Class* NAV per Share
30 June 2024	–	–	–	–	–	–
31 December 2023	SEK 37,342	SEK 100.20	USD 11,032	USD 10.21	USD 83,264	USD 10.46

\*\*Portfolio liquidated on 8 February 2024.

**Next Generation Mobility**

Period Ended	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR I Accumulating Unhedged Class NAV	EUR I Accumulating Unhedged Class NAV per Share
30 June 2024	EUR 125,805	EUR 15.63	EUR 44,283	EUR 11.18	EUR 37,418,798	EUR 18.87
31 December 2023	EUR 159,766	EUR 14.54	EUR 41,022	EUR 10.36	EUR 39,387,728	EUR 16.80

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Next Generation Mobility (continued)

Period Ended	EUR M Accumulating Unhedged Class NAV	EUR M Accumulating Unhedged Class NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD C1 Accumulating Class NAV	USD C1 Accumulating Class NAV per Share
30 June 2024	EUR 34,082,926	EUR 21.54	USD 31,175,124	USD 18.25	USD 1,432,782	USD 19.42
31 December 2023	EUR 34,429,616	EUR 19.34	USD 32,890,078	USD 16.82	USD 1,572,905	USD 17.99

Period Ended	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I Distributing Class NAV	USD I Distributing Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share
30 June 2024	USD 12,462,999	USD 18.69	USD 5,000,319	USD 18.68	USD 5,278,742	USD 19.62
31 December 2023	USD 8,977,632	USD 17.15	USD 6,463,904	USD 17.14	USD 7,433,399	USD 18.16

Period Ended	USD X Accumulating Class NAV	USD X Accumulating Class NAV per Share
30 June 2024	USD 16,730,181	USD 21.61
31 December 2023	USD 25,442,335	USD 19.90

Next Generation Space Economy

Period Ended	EUR I3 Accumulating Unhedged Class NAV	EUR I3 Accumulating Unhedged Class NAV per Share	EUR M Accumulating Unhedged Class NAV	EUR M Accumulating Unhedged Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share
30 June 2024	EUR 16,331,545	EUR 13.11	EUR 9,617,128	EUR 12.59	USD 3,976,846	USD 13.26
31 December 2023	EUR 10,045,792	EUR 11.72	EUR 4,431,301	EUR 11.36	USD 3,668,583	USD 12.23

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## Responsible Asian Debt – Hard Currency

Period Ended	USD A (Monthly) Distributing Class NAV	USD A (Monthly) Distributing Class NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD C1 Accumulating Class NAV	USD C1 Accumulating Class NAV per Share
30 June 2024	USD 117,718	USD 7.67	USD 996,060	USD 11.86	USD 62,659	USD 9.23
31 December 2023	USD 259,271	USD 7.78	USD 1,198,440	USD 11.63	USD 147,067	USD 9.09

  

Period Ended	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I Distributing Class NAV	USD I Distributing Class NAV per Share	USD I4 (Monthly) Distributing Class NAV	USD I4 (Monthly) Distributing Class NAV per Share
30 June 2024	USD 362,942	USD 12.49	USD 74,905	USD 9.08	USD 10,039	USD 10.04
31 December 2023	USD 354,813	USD 12.21	USD 75,939	USD 9.21	USD 10,140	USD 10.14

  

Period Ended	USD I4 Accumulating Class NAV	USD I4 Accumulating Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share	USD X (Monthly) Distributing Class NAV	USD X (Monthly) Distributing Class NAV per Share
30 June 2024	USD 11,182	USD 11.18	USD 216,986	USD 9.48	USD 9,909	USD 9.91
31 December 2023	USD 10,918	USD 10.92	USD 311,342	USD 9.32	USD 10,045	USD 10.05

  

Period Ended	USD X Accumulating Class NAV	USD X Accumulating Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 20,250	USD 9.23	USD 63,131,212	USD 11.00
31 December 2023	USD 19,846	USD 9.05	USD 61,533,403	USD 10.72

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## Short Duration Emerging Market Debt

Period Ended	AUD A (Monthly) Distributing Class NAV	AUD A (Monthly) Distributing Class NAV per Share	CAD A (Monthly) Distributing Class NAV	CAD A (Monthly) Distributing Class NAV per Share	CHF A Accumulating Class NAV	CHF A Accumulating Class NAV per Share
30 June 2024	AUD 1,627,646	AUD 7.80	CAD 416,185	CAD 8.18	CHF 2,686,006	CHF 9.69
31 December 2023	AUD 1,587,360	AUD 7.87	CAD 418,704	CAD 8.23	CHF 3,242,251	CHF 9.54

  

Period Ended	CHF A Distributing Class NAV	CHF A Distributing Class NAV per Share	CHF I Accumulating Class NAV	CHF I Accumulating Class NAV per Share	CHF I Distributing Class NAV	CHF I Distributing Class NAV per Share
30 June 2024	CHF 486,346	CHF 6.79	CHF 4,990,612	CHF 10.19	CHF 21,820	CHF 6.82
31 December 2023	CHF 566,322	CHF 6.80	CHF 6,601,108	CHF 10.01	CHF 725,354	CHF 6.82

  

Period Ended	CHF I2 Accumulating Class NAV	CHF I2 Accumulating Class NAV per Share	CHF I2 Distributing Class NAV	CHF I2 Distributing Class NAV per Share	CHF I5 Accumulating Class NAV	CHF I5 Accumulating Class NAV per Share
30 June 2024	CHF 8,172,447	CHF 10.41	CHF 60,637	CHF 7.48	CHF 793,477	CHF 10.64
31 December 2023	CHF 10,145,427	CHF 10.23	CHF 60,679	CHF 7.49	CHF 1,561,093	CHF 10.44

  

Period Ended	CHF P Accumulating Class NAV	CHF P Accumulating Class NAV per Share	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share	EUR A Distributing Class NAV	EUR A Distributing Class NAV per Share
30 June 2024	CHF 30,716,857	CHF 9.85	EUR 105,369,040	EUR 10.33	EUR 13,085,717	EUR 7.25
31 December 2023	CHF 29,312,877	CHF 9.68	EUR 104,971,926	EUR 10.06	EUR 15,305,883	EUR 7.18



## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## Short Duration Emerging Market Debt (continued)

Period Ended	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR I Distributing Class NAV	EUR I Distributing Class NAV per Share	EUR I2 Accumulating Class NAV	EUR I2 Accumulating Class NAV per Share
30 June 2024	EUR 865,167,795	EUR 10.87	EUR 141,868,880	EUR 7.26	EUR 223,508,233	EUR 10.98
31 December 2023	EUR 685,080,531	EUR 10.56	EUR 154,181,903	EUR 7.18	EUR 181,322,110	EUR 10.65

  

Period Ended	EUR I2 Distributing Class NAV	EUR I2 Distributing Class NAV per Share	EUR I5 Accumulating Class NAV	EUR I5 Accumulating Class NAV per Share	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share
30 June 2024	EUR 47,761,704	EUR 7.86	EUR 4,349,089	EUR 11.41	EUR 3,384,858	EUR 9.99
31 December 2023	EUR 52,300,087	EUR 7.77	EUR 6,260,518	EUR 11.07	EUR 2,460,584	EUR 9.76

  

Period Ended	EUR M Distributing Class NAV	EUR M Distributing Class NAV per Share	EUR P Accumulating Class NAV	EUR P Accumulating Class NAV per Share	EUR U Accumulating Class NAV	EUR U Accumulating Class NAV per Share
30 June 2024	EUR 1,588,487	EUR 6.82	EUR 25,649,211	EUR 10.42	EUR 1,023,539	EUR 10.30
31 December 2023	EUR 1,819,533	EUR 6.80	EUR 51,801,428	EUR 10.12	EUR 2,806,177	EUR 10.01

  

Period Ended	EUR X Distributing Class* NAV	EUR X Distributing Class* NAV per Share	GBP A Accumulating Class NAV	GBP A Accumulating Class NAV per Share	GBP I Accumulating Class NAV	GBP I Accumulating Class NAV per Share
30 June 2024	–	–	GBP 1,439,383	GBP 11.06	GBP 1,402,802	GBP 11.47
31 December 2023	EUR 50,236,839	EUR 8.97	GBP 1,023,476	GBP 10.69	GBP 2,374,631	GBP 11.06

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## Short Duration Emerging Market Debt (continued)

Period Ended	GBP I Distributing Class NAV	GBP I Distributing Class NAV per Share	GBP I2 Accumulating Class NAV	GBP I2 Accumulating Class NAV per Share	GBP I2 Distributing Class NAV	GBP I2 Distributing Class NAV per Share
30 June 2024	GBP 1,690,839	GBP 8.74	GBP 487,660	GBP 11.47	GBP 9,893,727	GBP 8.58
31 December 2023	GBP 1,563,847	GBP 8.59	GBP 470,199	GBP 11.06	GBP 11,769,917	GBP 8.43

Period Ended	GBP I5 Distributing Class NAV	GBP I5 Distributing Class NAV per Share	GBP P Accumulating Class NAV	GBP P Accumulating Class NAV per Share	JPY I Accumulating Class NAV	JPY I Accumulating Class NAV per Share
30 June 2024	GBP 150,696,046	GBP 8.07	GBP 4,280,588	GBP 10.77	JPY 72,830,425,524	JPY 1,053.76
31 December 2023	GBP 143,767,963	GBP 7.92	GBP 1,773,074	GBP 10.39	JPY 78,935,623,550	JPY 1,045.62

Period Ended	JPY I Distributing Class NAV	JPY I Distributing Class NAV per Share	SEK A Accumulating Class NAV	SEK A Accumulating Class NAV per Share	SGD A (Monthly) Distributing Class NAV	SGD A (Monthly) Distributing Class NAV per Share
30 June 2024	JPY 5,195,893,554	JPY 700.16	SEK 8,957,679	SEK 100.94	SGD 60,686,119	SGD 15.85
31 December 2023	JPY 3,877,798,381	JPY 707.66	SEK 10,553,645	SEK 98.35	SGD 60,789,842	SGD 16.04

Period Ended	USD A (Monthly) Distributing Class NAV	USD A (Monthly) Distributing Class NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD A Distributing Class NAV	USD A Distributing Class NAV per Share
30 June 2024	USD 30,450,091	USD 8.24	USD 361,089,284	USD 12.57	USD 70,444,337	USD 8.60
31 December 2023	USD 28,236,679	USD 8.26	USD 359,043,792	USD 12.14	USD 89,729,509	USD 8.44

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**9. NET ASSET VALUE COMPARATIVE (CONTINUED)**
**Short Duration Emerging Market Debt (continued)**

<b>Period Ended</b>	<b>USD C1 Accumulating Class NAV</b>	<b>USD C1 Accumulating Class NAV per Share</b>	<b>USD C1 Distributing Class NAV</b>	<b>USD C1 Distributing Class NAV per Share</b>	<b>USD I Accumulating Class NAV</b>	<b>USD I Accumulating Class NAV per Share</b>
30 June 2024	USD 30,587,489	USD 10.66	USD 2,703,424	USD 9.09	USD 683,462,232	USD 13.22
31 December 2023	USD 32,808,938	USD 10.35	USD 2,808,791	USD 8.92	USD 678,406,064	USD 12.74

  

<b>Period Ended</b>	<b>USD I Distributing Class NAV</b>	<b>USD I Distributing Class NAV per Share</b>	<b>USD I2 Accumulating Class NAV</b>	<b>USD I2 Accumulating Class NAV per Share</b>	<b>USD I2 Distributing Class NAV</b>	<b>USD I2 Distributing Class NAV per Share</b>
30 June 2024	USD 68,245,206	USD 9.14	USD 33,575,521	USD 13.00	USD 11,619,346	USD 9.13
31 December 2023	USD 81,258,937	USD 8.97	USD 36,449,926	USD 12.52	USD 11,897,708	USD 8.96

  

<b>Period Ended</b>	<b>USD I5 Accumulating Class NAV</b>	<b>USD I5 Accumulating Class NAV per Share</b>	<b>USD I5 Distributing Class NAV</b>	<b>USD I5 Distributing Class NAV per Share</b>	<b>USD M Accumulating Class NAV</b>	<b>USD M Accumulating Class NAV per Share</b>
30 June 2024	USD 5,156,006	USD 13.48	USD 11,038,802	USD 8.75	USD 43,604,872	USD 10.97
31 December 2023	USD 5,068,035	USD 12.98	USD 15,103,012	USD 8.58	USD 44,715,996	USD 10.62

  

<b>Period Ended</b>	<b>USD M Distributing Class NAV</b>	<b>USD M Distributing Class NAV per Share</b>	<b>USD P Accumulating Class NAV</b>	<b>USD P Accumulating Class NAV per Share</b>	<b>USD Z Accumulating Class NAV</b>	<b>USD Z Accumulating Class NAV per Share</b>
30 June 2024	USD 6,538,475	USD 8.10	USD 51,722,399	USD 12.81	USD 25,058,851	USD 13.76
31 December 2023	USD 8,351,328	USD 8.02	USD 184,482,252	USD 12.34	USD 24,595,101	USD 13.22

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Short Duration High Yield SDG Engagement

Period Ended	AUD A (Monthly) Distributing Class NAV	AUD A (Monthly) Distributing Class NAV per Share	CHF A Accumulating Class NAV	CHF A Accumulating Class NAV per Share	CHF I Accumulating Class NAV	CHF I Accumulating Class NAV per Share
30 June 2024	AUD 481,034	AUD 6.96	CHF 443,289	CHF 11.31	CHF 241,002	CHF 12.36
31 December 2023	AUD 1,140,803	AUD 7.10	CHF 441,932	CHF 11.27	CHF 239,547	CHF 12.28

Period Ended	CNY A (Monthly) Distributing Class NAV	CNY A (Monthly) Distributing Class NAV per Share	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share	EUR A Distributing Class NAV	EUR A Distributing Class NAV per Share
30 June 2024	CNY 2,012,319	CNY 81.58	EUR 9,768,821	EUR 12.26	EUR 2,349,488	EUR 6.82
31 December 2023	CNY 2,036,218	CNY 83.39	EUR 12,464,115	EUR 12.07	EUR 1,917,691	EUR 6.89

Period Ended	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR I2 Accumulating Class NAV	EUR I2 Accumulating Class NAV per Share	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share
30 June 2024	EUR 61,346,171	EUR 13.18	EUR 34,288,871	EUR 12.23	EUR 1,118,641	EUR 10.77
31 December 2023	EUR 50,324,368	EUR 12.94	EUR 42,272,021	EUR 12.01	EUR 976,342	EUR 10.64

Period Ended	EUR M Distributing Class NAV	EUR M Distributing Class NAV per Share	GBP I Accumulating Class NAV	GBP I Accumulating Class NAV per Share	GBP I Distributing Class NAV	GBP I Distributing Class NAV per Share
30 June 2024	EUR 591,167	EUR 6.70	GBP 445,454	GBP 14.76	GBP 55,706,204	GBP 7.77
31 December 2023	EUR 604,904	EUR 6.83	GBP 395,559	GBP 14.40	GBP 55,855,459	GBP 7.80

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## Short Duration High Yield SDG Engagement (continued)

Period Ended	GBP I2 Accumulating Class NAV	GBP I2 Accumulating Class NAV per Share	GBP I2 Distributing Class NAV	GBP I2 Distributing Class NAV per Share	HKD A (Monthly) Distributing Class NAV	HKD A (Monthly) Distributing Class NAV per Share
30 June 2024	GBP 1,351,772	GBP 13.73	GBP 748,752	GBP 7.58	HKD 819,376	HKD 9.90
31 December 2023	GBP 1,317,678	GBP 13.38	GBP 910,689	GBP 7.60	HKD 1,544,860	HKD 10.06

  

Period Ended	JPY I Accumulating Class NAV	JPY I Accumulating Class NAV per Share	JPY I Distributing Class* NAV	JPY I Distributing Class* NAV per Share	SGD A (Monthly) Distributing Class NAV	SGD A (Monthly) Distributing Class NAV per Share
30 June 2024	JPY 16,646,524,176	JPY 1,246.95	–	–	SGD 4,372,113	SGD 14.62
31 December 2023	JPY 16,995,177,792	JPY 1,250.95	JPY 1,498,004,233	JPY 998.67	SGD 3,611,052	SGD 14.92

  

Period Ended	USD A (Monthly) Distributing Class NAV	USD A (Monthly) Distributing Class NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD A Distributing Class NAV	USD A Distributing Class NAV per Share
30 June 2024	USD 6,982,677	USD 7.62	USD 35,617,093	USD 14.67	USD 7,835,682	USD 8.22
31 December 2023	USD 4,053,791	USD 7.71	USD 34,032,810	USD 14.33	USD 8,347,581	USD 8.23

  

Period Ended	USD C1 Accumulating Class NAV	USD C1 Accumulating Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I Distributing Class NAV	USD I Distributing Class NAV per Share
30 June 2024	USD 2,493,490	USD 11.31	USD 134,656,440	USD 15.80	USD 175,534,295	USD 8.41
31 December 2023	USD 2,836,248	USD 11.10	USD 130,562,204	USD 15.39	USD 190,980,125	USD 8.42

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Short Duration High Yield SDG Engagement (continued)

Period Ended	USD I2 Accumulating Class NAV	USD I2 Accumulating Class NAV per Share	USD I2 Distributing Class NAV	USD I2 Distributing Class NAV per Share	USD I4 Accumulating Class* NAV	USD I4 Accumulating Class* NAV per Share
30 June 2024	USD 1,462,232	USD 14.83	USD 288,148	USD 8.21	USD 10,962	USD 10.96
31 December 2023	USD 1,524,302	USD 14.44	USD 288,566	USD 8.22	USD 2,996,390	USD 10.66

Period Ended	USD I5 Accumulating Class NAV	USD I5 Accumulating Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share	USD M Distributing Class NAV	USD M Distributing Class NAV per Share
30 June 2024	USD 22,607,791	USD 11.39	USD 2,760,103	USD 11.70	USD 1,098,744	USD 8.08
31 December 2023	USD 27,842,101	USD 11.07	USD 3,127,020	USD 11.46	USD 1,580,196	USD 8.17

Period Ended	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 6,118,289	USD 14.39
31 December 2023	USD 5,677,635	USD 13.98

Strategic Income

Period Ended	AUD A (Monthly) Distributing Class NAV	AUD A (Monthly) Distributing Class NAV per Share	AUD E (Monthly) Distributing Class* NAV	AUD E (Monthly) Distributing Class* NAV per Share	AUD Z (Monthly) Distributing Class NAV	AUD Z (Monthly) Distributing Class NAV per Share
30 June 2024	AUD 162,038,996	AUD 7.80	AUD 7,239,068	AUD 9.93	AUD 149,904,419	AUD 8.55
31 December 2023	AUD 63,940,605	AUD 8.07	–	–	AUD 136,796,522	AUD 8.80

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## Strategic Income (continued)

Period Ended	CNY A (Monthly) Distributing Class* NAV	CNY A (Monthly) Distributing Class* NAV per Share	EUR A (Monthly) Distributing Class NAV	EUR A (Monthly) Distributing Class NAV per Share	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share
30 June 2024	CNY 584,882,756	CNY 96.43	EUR 61,787,901	EUR 7.24	EUR 602,429	EUR 10.61
31 December 2023	CNY 95,409,993	CNY 100.06	EUR 37,619,121	EUR 7.50	EUR 389,376	EUR 10.64

  

Period Ended	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share	GBP A (Monthly) Distributing Class NAV	GBP A (Monthly) Distributing Class NAV per Share
30 June 2024	EUR 8,084,425	EUR 11.37	EUR 1,026,473	EUR 10.31	GBP 51,621,858	GBP 7.78
31 December 2023	EUR 8,449,161	EUR 11.37	EUR 1,081,589	EUR 10.37	GBP 24,369,502	GBP 8.01

  

Period Ended	GBP I (Monthly) Distributing Class* NAV	GBP I (Monthly) Distributing Class* NAV per Share	HKD A (Monthly) Distributing Class NAV	HKD A (Monthly) Distributing Class NAV per Share	JPY A (Monthly) Distributing Class* NAV	JPY A (Monthly) Distributing Class* NAV per Share
30 June 2024	GBP 6,470,127	GBP 9.97	HKD 2,273,958,254	HKD 8.09	JPY 4,876,183,601	JPY 977.19
31 December 2023	GBP 6,640,582	GBP 10.23	HKD 722,673,278	HKD 8.35	–	–

  

Period Ended	JPY I Accumulating Class NAV	JPY I Accumulating Class NAV per Share	JPY I Accumulating Unhedged Class NAV	JPY I Accumulating Unhedged Class NAV per Share	JPY I CG Distributing Class NAV	JPY I CG Distributing Class NAV per Share
30 June 2024	JPY 11,027,950,346	JPY 1,068.29	JPY 5,197,264,559	JPY 2,216.88	JPY 1,025,750,607	JPY 877.85
31 December 2023	JPY 11,524,159,611	JPY 1,092.06	JPY 4,519,951,299	JPY 1,926.94	JPY 1,049,838,759	JPY 897.38

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Strategic Income (continued)

Period Ended	JPY I Distributing Class NAV	JPY I Distributing Class NAV per Share	JPY Z Accumulating Class NAV	JPY Z Accumulating Class NAV per Share	SGD A (Monthly) Distributing Class NAV	SGD A (Monthly) Distributing Class NAV per Share
30 June 2024	JPY 4,092,101	JPY 772.12	JPY 5,510,124,670	JPY 924.66	SGD 251,464,319	SGD 15.34
31 December 2023	JPY 4,233,937	JPY 798.89	JPY 5,618,707,917	JPY 942.88	SGD 57,886,443	SGD 15.90

Period Ended	SGD A Accumulating Class NAV	SGD A Accumulating Class NAV per Share	SGD I (Monthly) Distributing Class NAV	SGD I (Monthly) Distributing Class NAV per Share	USD A (Monthly) Distributing Class NAV	USD A (Monthly) Distributing Class NAV per Share
30 June 2024	SGD 23,556,892	SGD 21.66	SGD 13,859,414	SGD 17.18	USD 562,631,013	USD 8.01
31 December 2023	SGD 13,802,740	SGD 21.73	SGD 13,508,509	SGD 17.77	USD 222,806,283	USD 8.23

Period Ended	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD A Distributing Class NAV	USD A Distributing Class NAV per Share	USD C1 Accumulating Class NAV	USD C1 Accumulating Class NAV per Share
30 June 2024	USD 594,753,018	USD 12.39	USD 23,916,692	USD 9.80	USD 32,632,325	USD 10.72
31 December 2023	USD 483,593,209	USD 12.31	USD 23,776,739	USD 9.88	USD 38,055,662	USD 10.71

Period Ended	USD E (Monthly) Distributing Class* NAV	USD E (Monthly) Distributing Class* NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I Distributing Class NAV	USD I Distributing Class NAV per Share
30 June 2024	USD 28,745,951	USD 9.95	USD 368,952,850	USD 13.47	USD 83,372,587	USD 9.84
31 December 2023	–	–	USD 371,079,167	USD 13.36	USD 66,192,394	USD 9.93



## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## Strategic Income (continued)

Period Ended	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share	USD M Distributing Class NAV	USD M Distributing Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 122,224,371	USD 12.26	USD 11,006,958	USD 8.38	USD 44,398,407	USD 13.70
31 December 2023	USD 111,584,156	USD 12.23	USD 10,651,057	USD 8.54	USD 46,701,595	USD 13.55

Period Ended	ZAR A (Monthly) Distributing Class* NAV	ZAR A (Monthly) Distributing Class* NAV per Share	ZAR E (Monthly) Distributing Class* NAV	ZAR E (Monthly) Distributing Class* NAV per Share
30 June 2024	ZAR 318,723	ZAR 101.39	ZAR 43,800,010	ZAR 99.62

## Sustainable Asia High Yield

Period Ended	EUR X Accumulating Class* NAV	EUR X Accumulating Class* NAV per Share	GBP X Accumulating Class* NAV	GBP X Accumulating Class* NAV per Share	USD A (Monthly) Distributing Class NAV	USD A (Monthly) Distributing Class NAV per Share
30 June 2024	–	–	–	–	USD 10,283	USD 7.26
31 December 2023	EUR 363,946	EUR 8.52	GBP 37,849	GBP 9.47	USD 19,024	USD 7.07

Period Ended	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 9,025	USD 9.03	USD 11,232	USD 9.17	USD 23,205,054	USD 9.65
31 December 2023	USD 8,400	USD 8.40	USD 10,423	USD 8.51	USD 21,484,485	USD 8.93

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Sustainable Asia High Yield (continued)

Period Ended	USD Z Distributing Class NAV	USD Z Distributing Class NAV per Share
30 June 2024	USD 6,966,091	USD 9.66
31 December 2023	USD 6,587,073	USD 9.13

Sustainable Emerging Market Corporate Debt

Period Ended	CHF I Accumulating Class NAV	CHF I Accumulating Class NAV per Share	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share
30 June 2024	CHF 21,242,576	CHF 11.57	EUR 73,656	EUR 10.67	EUR 55,552	EUR 12.42
31 December 2023	CHF 14,179,749	CHF 11.37	EUR 76,508	EUR 10.41	EUR 321,714	EUR 12.07

Period Ended	EUR I3 Accumulating Class NAV	EUR I3 Accumulating Class NAV per Share	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share	EUR M Distributing Class NAV	EUR M Distributing Class NAV per Share
30 June 2024	EUR 233,786	EUR 10.65	EUR 554,717	EUR 10.09	EUR 492,088	EUR 6.53
31 December 2023	EUR 234,610	EUR 10.33	EUR 544,903	EUR 9.88	EUR 447,000	EUR 6.56

Period Ended	EUR X Accumulating Class NAV	EUR X Accumulating Class NAV per Share	GBP I Accumulating Class NAV	GBP I Accumulating Class NAV per Share	SEK A Accumulating Class NAV	SEK A Accumulating Class NAV per Share
30 June 2024	EUR 56,801,855	EUR 11.34	GBP 10,802	GBP 13.73	SEK 2,040,510	SEK 94.10
31 December 2023	EUR 44,702,260	EUR 10.99	GBP 10,422	GBP 13.25	SEK 2,108,721	SEK 91.82

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**9. NET ASSET VALUE COMPARATIVE (CONTINUED)**
**Sustainable Emerging Market Corporate Debt (continued)**

Period Ended	USD A (Monthly) Distributing Class NAV	USD A (Monthly) Distributing Class NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD C1 Accumulating Class NAV	USD C1 Accumulating Class NAV per Share
30 June 2024	USD 789,418	USD 7.36	USD 5,232,744	USD 13.54	USD 589,946	USD 10.16
31 December 2023	USD 689,907	USD 7.40	USD 5,070,217	USD 13.10	USD 667,644	USD 9.88

Period Ended	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I Distributing Class NAV	USD I Distributing Class NAV per Share	USD I2 Accumulating Class NAV	USD I2 Accumulating Class NAV per Share
30 June 2024	USD 20,328,431	USD 14.78	USD 2,347,570	USD 9.22	USD 535,648	USD 13.39
31 December 2023	USD 18,637,882	USD 14.24	USD 2,390,542	USD 9.07	USD 515,679	USD 12.89

Period Ended	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share	USD M Distributing Class NAV	USD M Distributing Class NAV per Share
30 June 2024	USD 1,020,664	USD 10.25	USD 620,838	USD 7.26
31 December 2023	USD 863,972	USD 9.95	USD 692,358	USD 7.24

**Sustainable Emerging Market Debt - Hard Currency**

Period Ended	EUR I3 Accumulating Class NAV	EUR I3 Accumulating Class NAV per Share	EUR I4 Accumulating Class* NAV	EUR I4 Accumulating Class* NAV per Share	EUR X Accumulating Class NAV	EUR X Accumulating Class NAV per Share
30 June 2024	EUR 9,078,524	EUR 12.24	EUR 322,242,992	EUR 11.09	EUR 125,734,830	EUR 9.50
31 December 2023	EUR 9,353,104	EUR 11.95	EUR 252,654,242	EUR 10.83	EUR 77,767,491	EUR 9.27

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

Sustainable Emerging Market Debt - Hard Currency (continued)

Period Ended	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I5 Accumulating Class NAV	USD I5 Accumulating Class NAV per Share
30 June 2024	USD 9,966	USD 9.97	USD 86,736,574	USD 10.03
31 December 2023	USD 9,662	USD 9.66	USD 70,543,444	USD 9.71

Tactical Macro<sup>1</sup>

Period Ended	EUR I5 Accumulating Class* NAV	EUR I5 Accumulating Class* NAV per Share	USD I Accumulating Class* NAV	USD I Accumulating Class* NAV per Share	USD I5 Accumulating Class* NAV	USD I5 Accumulating Class* NAV per Share
30 June 2024	EUR 3,065,518	EUR 10.13	USD 10,406	USD 10.41	USD 733,529	USD 10.45
31 December 2023	–	–	USD 10,217	USD 10.22	USD 336,955	USD 10.24

Period Ended	USD Z Accumulating Class* NAV	USD Z Accumulating Class* NAV per Share
30 June 2024	USD 29,340,798	USD 10.49
31 December 2023	USD 26,721,857	USD 10.26

Ultra Short Term Euro Bond

Period Ended	CHF P Accumulating Class NAV	CHF P Accumulating Class NAV per Share	CHF U Accumulating Class NAV	CHF U Accumulating Class NAV per Share	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share
30 June 2024	CHF 821,324	CHF 103.97	CHF 5,338,694	CHF 103.19	EUR 52,236,086	EUR 103.28
31 December 2023	CHF 806,151	CHF 102.04	CHF 5,645,975	CHF 101.34	EUR 19,721,648	EUR 100.22

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## Ultra Short Term Euro Bond (continued)

Period Ended	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR I Distributing Class NAV	EUR I Distributing Class NAV per Share	EUR I2 Accumulating Class NAV	EUR I2 Accumulating Class NAV per Share
30 June 2024	EUR 788,358,651	EUR 109.21	EUR 7,471,576	EUR 101.83	EUR 86,906,543	EUR 107.97
31 December 2023	EUR 611,815,516	EUR 105.88	EUR 5,218,533	EUR 99.85	EUR 84,236,821	EUR 104.65

Period Ended	EUR I5 Accumulating Class NAV	EUR I5 Accumulating Class NAV per Share	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share	EUR U Accumulating Class NAV	EUR U Accumulating Class NAV per Share
30 June 2024	EUR 193,852,675	EUR 109.76	EUR 37,638,114	EUR 101.90	EUR 21,805,770	EUR 107.18
31 December 2023	EUR 179,474,473	EUR 106.36	EUR 8,273,743	EUR 98.98	EUR 10,246,656	EUR 103.96

Period Ended	EUR Z Accumulating Class NAV	EUR Z Accumulating Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	EUR 1,800,421	EUR 110.59	USD 1,826,648	USD 109.11	USD 30,514	USD 121.99
31 December 2023	EUR 2,038,202	EUR 107.11	USD 2,128,401	USD 104.93	USD 67,391,984	USD 117.20

## Uncorrelated Strategies

Period Ended	CHF I Accumulating Class NAV	CHF I Accumulating Class NAV per Share	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share
30 June 2024	CHF 833,607	CHF 8.64	EUR 3,331,836	EUR 8.59	EUR 5,500,449	EUR 9.06
31 December 2023	CHF 1,933,894	CHF 9.07	EUR 6,159,807	EUR 8.94	EUR 9,422,087	EUR 9.40

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## Uncorrelated Strategies (continued)

Period Ended	EUR I2 Accumulating Class NAV	EUR I2 Accumulating Class NAV per Share	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share	EUR P Accumulating Class NAV	EUR P Accumulating Class NAV per Share
30 June 2024	EUR 5,514,215	EUR 9.37	EUR 452,861	EUR 8.28	EUR 24,938	EUR 8.51
31 December 2023	EUR 7,184,374	EUR 9.72	EUR 658,504	EUR 8.66	EUR 202,696	EUR 8.83

Period Ended	GBP I Accumulating Class NAV	GBP I Accumulating Class NAV per Share	GBP I2 Accumulating Class NAV	GBP I2 Accumulating Class NAV per Share	GBP I2 Distributing Class NAV	GBP I2 Distributing Class NAV per Share
30 June 2024	GBP 15,939,768	GBP 10.16	GBP 349,495,442	GBP 10.21	GBP 11,648	GBP 8.81
31 December 2023	GBP 13,299,187	GBP 10.47	GBP 583,156,807	GBP 10.52	GBP 262,553	GBP 9.07

Period Ended	GBP I5 Accumulating Class NAV	GBP I5 Accumulating Class NAV per Share	GBP P Accumulating Class NAV	GBP P Accumulating Class NAV per Share	GBP Z Accumulating Class NAV	GBP Z Accumulating Class NAV per Share
30 June 2024	GBP 771,664	GBP 10.42	GBP 127,632,301	GBP 9.85	GBP 343,221	GBP 10.72
31 December 2023	GBP 33,902,989	GBP 10.72	GBP 349,194,682	GBP 10.15	GBP 459,179	GBP 11.01

Period Ended	JPY I Accumulating Class NAV	JPY I Accumulating Class NAV per Share	SGD A Accumulating Class* NAV	SGD A Accumulating Class* NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share
30 June 2024	JPY 3,516,261,754	JPY 838.09	SGD 3,819	SGD 18.58	USD 23,644,460	USD 9.66
31 December 2023	JPY 3,729,880,338	JPY 887.86	SGD 8,864	SGD 19.35	USD 36,187,195	USD 9.98

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## Uncorrelated Strategies (continued)

Period Ended	USD C1 Accumulating Class NAV	USD C1 Accumulating Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I2 Accumulating Class NAV	USD I2 Accumulating Class NAV per Share
30 June 2024	USD 3,232,425	USD 9.11	USD 157,130,152	USD 10.60	USD 26,475,672	USD 10.66
31 December 2023	USD 3,919,547	USD 9.46	USD 190,714,139	USD 10.91	USD 46,326,710	USD 10.97

Period Ended	USD I5 Accumulating Class NAV	USD I5 Accumulating Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share	USD P Accumulating Class NAV	USD P Accumulating Class NAV per Share
30 June 2024	USD 12,602,460	USD 10.88	USD 3,520,368	USD 9.42	USD 6,397,961	USD 10.32
31 December 2023	USD 10,932,246	USD 11.18	USD 5,177,039	USD 9.77	USD 6,768,803	USD 10.62

Period Ended	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 225,881	USD 11.03
31 December 2023	USD 10,835,712	USD 11.31

## US Equity

Period Ended	EUR I5 Accumulating Class* NAV	EUR I5 Accumulating Class* NAV per Share	EUR I5 Accumulating Unhedged Class* NAV	EUR I5 Accumulating Unhedged Class* NAV per Share	EUR I5 Distributing Unhedged Class* NAV	EUR I5 Distributing Unhedged Class* NAV per Share
30 June 2024	EUR 27,881	EUR 9.96	EUR 9,298	EUR 9.97	EUR 9,298	EUR 9.97

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Equity (continued)

Period Ended	EUR X Accumulating Unhedged Class* NAV	EUR X Accumulating Unhedged Class* NAV per Share	GBP I5 Distributing Unhedged Class* NAV	GBP I5 Distributing Unhedged Class* NAV per Share	GBP X Accumulating Unhedged Class* NAV	GBP X Accumulating Unhedged Class* NAV per Share
30 June 2024	EUR 110,123	EUR 10.82	GBP 7,879	GBP 10.00	GBP 8,440	GBP 10.74

Period Ended	JPY I3 Accumulating Class NAV	JPY I3 Accumulating Class NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share
30 June 2024	JPY 3,222,915,597	JPY 1,173.36	USD 18,582,422	USD 21.24	USD 9,565,936	USD 31.75
31 December 2023	JPY 4,044,133,157	JPY 1,058.06	USD 4,099,498	USD 18.69	USD 4,648,286	USD 27.83

Period Ended	USD I Distributing Class NAV	USD I Distributing Class NAV per Share	USD I5 Accumulating Class* NAV	USD I5 Accumulating Class* NAV per Share	USD I5 Distributing Class* NAV	USD I5 Distributing Class* NAV per Share
30 June 2024	USD 7,217,751	USD 31.50	USD 13,848,381	USD 10.57	USD 29,902	USD 9.97
31 December 2023	USD 6,328,003	USD 27.62	–	–	–	–

Period Ended	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share	USD X Accumulating Class* NAV	USD X Accumulating Class* NAV per Share
30 June 2024	USD 4,300,492	USD 11.80	USD 10,664	USD 10.66
31 December 2023	USD 5,680,856	USD 10.43	–	–



## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## US Equity Index PutWrite

Period Ended	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR I3 Distributing Class NAV	EUR I3 Distributing Class NAV per Share	EUR I4 Accumulating Class NAV	EUR I4 Accumulating Class NAV per Share
30 June 2024	EUR 4,406,236	EUR 14.06	EUR 3,308,635	EUR 10.52	EUR 581,641	EUR 14.07
31 December 2023	EUR 4,043,345	EUR 13.19	EUR 5,017,909	EUR 9.95	EUR 583,657	EUR 13.18

Period Ended	EUR I4 Distributing Class* NAV	EUR I4 Distributing Class* NAV per Share	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share	GBP I Accumulating Unhedged Class NAV	GBP I Accumulating Unhedged Class NAV per Share
30 June 2024	EUR 29,324	EUR 10.67	EUR 207,993	EUR 12.68	GBP 14,935,079	GBP 16.03
31 December 2023	EUR 27,686	EUR 10.07	EUR 307,642	EUR 11.98	GBP 15,677,985	GBP 14.79

Period Ended	GBP I3 Accumulating Class NAV	GBP I3 Accumulating Class NAV per Share	GBP I3 Distributing Class NAV	GBP I3 Distributing Class NAV per Share	GBP I3 Distributing Unhedged Class* NAV	GBP I3 Distributing Unhedged Class* NAV per Share
30 June 2024	GBP 129,474,047	GBP 13.71	GBP 126,089,688	GBP 11.45	GBP 8,840	GBP 11.26
31 December 2023	GBP 112,770,545	GBP 12.63	GBP 243,278,811	GBP 10.76	GBP 8,228	GBP 10.48

Period Ended	GBP I4 Accumulating Unhedged Class NAV	GBP I4 Accumulating Unhedged Class NAV per Share	GBP I4 Distributing Class* NAV	GBP I4 Distributing Class* NAV per Share	GBP P Distributing Unhedged Class NAV	GBP P Distributing Unhedged Class NAV per Share
30 June 2024	GBP 71,470,236	GBP 16.64	GBP 106,988	GBP 10.91	GBP 5,094,059	GBP 11.18
31 December 2023	GBP 56,296,882	GBP 15.33	GBP 443,810	GBP 10.24	GBP 3,959,945	GBP 10.53

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Equity Index PutWrite (continued)

Period Ended	GBP X Accumulating Unhedged Class* NAV	GBP X Accumulating Unhedged Class* NAV per Share	SGD A (Monthly) Distributing Class NAV	SGD A (Monthly) Distributing Class NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share
30 June 2024	GBP 61,825,009	GBP 10.54	SGD 3,251,785	SGD 20.89	USD 17,552,592	USD 16.06
31 December 2023	–	–	SGD 191,141	SGD 20.38	USD 13,352,314	USD 14.98

Period Ended	USD I (Monthly) Distributing Class NAV	USD I (Monthly) Distributing Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I3 Distributing Class NAV	USD I3 Distributing Class NAV per Share
30 June 2024	USD 10,759	USD 12.08	USD 87,667,828	USD 17.00	USD 17,224,628	USD 11.16
31 December 2023	USD 10,367	USD 11.64	USD 69,249,366	USD 15.82	USD 24,031,846	USD 10.47

Period Ended	USD I4 Accumulating Class NAV	USD I4 Accumulating Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 5,640,401	USD 16.54	USD 991,545	USD 14.96	USD 53,173,247	USD 17.35
31 December 2023	USD 5,805,985	USD 15.37	USD 1,228,399	USD 14.02	USD 52,893,166	USD 16.10

US Large Cap Value

Period Ended	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share	EUR A Accumulating Unhedged Class NAV	EUR A Accumulating Unhedged Class NAV per Share	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share
30 June 2024	EUR 573,207	EUR 10.74	EUR 164,764	EUR 10.84	EUR 19,055,902	EUR 9.20
31 December 2023	EUR 584,267	EUR 10.25	EUR 234,125	EUR 9.96	EUR 25,517,697	EUR 8.75

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## US Large Cap Value (continued)

Period Ended	EUR I Accumulating Unhedged Class NAV	EUR I Accumulating Unhedged Class NAV per Share	EUR I4 Distributing Unhedged Class NAV	EUR I4 Distributing Unhedged Class NAV per Share	EUR I5 Accumulating Unhedged Class NAV	EUR I5 Accumulating Unhedged Class NAV per Share
30 June 2024	EUR 183,750,607	EUR 9.69	EUR 313,913	EUR 9.96	EUR 113,341,850	EUR 10.77
31 December 2023	EUR 146,699,614	EUR 8.86	EUR 11,657,942	EUR 9.26	EUR 104,079,203	EUR 9.84

Period Ended	GBP I Accumulating Class NAV	GBP I Accumulating Class NAV per Share	GBP I Accumulating Unhedged Class NAV	GBP I Accumulating Unhedged Class NAV per Share	GBP I Distributing Class NAV	GBP I Distributing Class NAV per Share
30 June 2024	GBP 25,225	GBP 9.98	GBP 498,283	GBP 9.49	GBP 390,673	GBP 9.84
31 December 2023	GBP 23,832	GBP 9.43	GBP 462,887	GBP 8.88	GBP 299,756	GBP 9.42

Period Ended	GBP I Distributing Unhedged Class NAV	GBP I Distributing Unhedged Class NAV per Share	GBP I4 Distributing Unhedged Class NAV	GBP I4 Distributing Unhedged Class NAV per Share	GBP P Accumulating Unhedged Class NAV	GBP P Accumulating Unhedged Class NAV per Share
30 June 2024	GBP 4,704,806	GBP 9.35	GBP 38,103,101	GBP 10.49	GBP 2,067,776	GBP 10.10
31 December 2023	GBP 5,459,927	GBP 8.86	GBP 713,712,896	GBP 9.96	GBP 1,510,453	GBP 9.44

Period Ended	GBP P Distributing Class NAV	GBP P Distributing Class NAV per Share	GBP Y Accumulating Unhedged Class NAV	GBP Y Accumulating Unhedged Class NAV per Share	GBP Y Distributing Unhedged Class NAV	GBP Y Distributing Unhedged Class NAV per Share
30 June 2024	GBP 60,219	GBP 10.70	GBP 104,099,419	GBP 10.30	GBP 427,976	GBP 9.94
31 December 2023	GBP 27,450	GBP 10.25	GBP 96,933,670	GBP 9.63	GBP 289,665	GBP 9.43

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Large Cap Value (continued)

Period Ended	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I4 Distributing Class NAV	USD I4 Distributing Class NAV per Share
30 June 2024	USD 52,890,248	USD 9.69	USD 269,678,811	USD 10.61	USD 3,939,555	USD 9.72
31 December 2023	USD 64,226,695	USD 9.18	USD 348,767,232	USD 10.01	USD 42,162,635	USD 9.31

Period Ended	USD I5 Accumulating Class NAV	USD I5 Accumulating Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share	USD Y Accumulating Class* NAV	USD Y Accumulating Class* NAV per Share
30 June 2024	USD 29,853	USD 10.02	USD 17,615,682	USD 9.42	USD 114,450,579	USD 10.49
31 December 2023	USD 42,443	USD 9.43	USD 21,629,855	USD 8.95	USD 99,162,277	USD 9.89

Period Ended	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 213,799	USD 10.54
31 December 2023	USD 200,943	USD 9.90

US Long Short Equity

Period Ended	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR I3 Accumulating Class NAV	EUR I3 Accumulating Class NAV per Share
30 June 2024	EUR 262,698	EUR 11.58	EUR 29,574,256	EUR 12.67	EUR 40,977,589	EUR 11.98
31 December 2023	EUR 260,420	EUR 11.44	EUR 32,376,271	EUR 12.46	EUR 35,415,422	EUR 11.75

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## US Long Short Equity (continued)

Period Ended	EUR I3 Accumulating Unhedged Class* NAV	EUR I3 Accumulating Unhedged Class* NAV per Share	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share	GBP I3 Distributing Class NAV	GBP I3 Distributing Class NAV per Share
30 June 2024	EUR 9,338	EUR 10.00	EUR 2,439,838	EUR 11.23	GBP 2,236,024	GBP 11.52
31 December 2023	–	–	EUR 2,749,134	EUR 11.14	GBP 1,560,470	GBP 11.34

  

Period Ended	SGD A1 Accumulating Class NAV	SGD A1 Accumulating Class NAV per Share	USD A (PF) Accumulating Class NAV	USD A (PF) Accumulating Class NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share
30 June 2024	SGD 137,404	SGD 27.23	USD 1,551,958	USD 13.42	USD 16,725,417	USD 13.60
31 December 2023	SGD 175,595	SGD 26.86	USD 1,596,521	USD 13.16	USD 15,728,474	USD 13.33

  

Period Ended	USD A1 Accumulating Class NAV	USD A1 Accumulating Class NAV per Share	USD I (PF) Distributing Class NAV	USD I (PF) Distributing Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share
30 June 2024	USD 11,835,882	USD 14.57	USD 33,806,147	USD 14.13	USD 27,757,050	USD 15.68
31 December 2023	USD 13,821,003	USD 14.24	USD 35,630,199	USD 13.83	USD 31,634,246	USD 15.29

  

Period Ended	USD I3 Accumulating Class NAV	USD I3 Accumulating Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share	USD U Accumulating Class NAV	USD U Accumulating Class NAV per Share
30 June 2024	USD 15,324,632	USD 12.86	USD 1,099,067	USD 12.44	USD 1,267,486	USD 14.31
31 December 2023	USD 11,481,908	USD 12.51	USD 951,613	USD 12.24	USD 1,239,097	USD 13.99

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Long Short Equity (continued)

Period Ended	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 6,101,479	USD 17.68
31 December 2023	USD 3,442,847	USD 17.13

US Multi Cap Opportunities

Period Ended	AUD E Accumulating Class NAV	AUD E Accumulating Class NAV per Share	AUD T Accumulating Class NAV	AUD T Accumulating Class NAV per Share	EUR I3 Accumulating Class NAV	EUR I3 Accumulating Class NAV per Share
30 June 2024	AUD 1,469,396	AUD 19.95	AUD 1,594,416	AUD 19.01	EUR 2,413,351	EUR 28.68
31 December 2023	AUD 1,190,855	AUD 18.33	AUD 2,064,476	AUD 17.38	EUR 2,192,792	EUR 26.06

Period Ended	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share	EUR1 A Accumulating Class NAV	EUR1 A Accumulating Class NAV per Share	EUR1 I Accumulating Class NAV	EUR1 I Accumulating Class NAV per Share
30 June 2024	EUR 478,182	EUR 19.60	EUR 1,914,833	EUR 31.36	EUR 2,346,706	EUR 34.64
31 December 2023	EUR 485,467	EUR 18.00	EUR 2,025,069	EUR 28.67	EUR 3,590,284	EUR 31.53

Period Ended	GBP I3 Distributing Class* NAV	GBP I3 Distributing Class* NAV per Share	GBP I3 Distributing Unhedged Class NAV	GBP I3 Distributing Unhedged Class NAV per Share	SGD A Accumulating Class NAV	SGD A Accumulating Class NAV per Share
30 June 2024	GBP 23,589	GBP 9.97	GBP 21,741	GBP 20.41	SGD 36,896,443	SGD 53.26
31 December 2023	–	–	GBP 19,454	GBP 18.26	SGD 30,545,781	SGD 48.71

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## US Multi Cap Opportunities (continued)

Period Ended	USD B Accumulating Class NAV	USD B Accumulating Class NAV per Share	USD C1 Accumulating Class NAV	USD C1 Accumulating Class NAV per Share	USD C2 Accumulating Class* NAV	USD C2 Accumulating Class* NAV per Share
30 June 2024	USD 9,636,730	USD 22.62	USD 1,976,138	USD 17.34	–	–
31 December 2023	USD 11,529,828	USD 20.61	USD 1,857,404	USD 15.79	USD 11,020	USD 20.62

  

Period Ended	USD E Accumulating Class NAV	USD E Accumulating Class NAV per Share	USD I2 Accumulating Class* NAV	USD I2 Accumulating Class* NAV per Share	USD I3 Accumulating Class NAV	USD I3 Accumulating Class NAV per Share
30 June 2024	USD 7,207,665	USD 21.29	USD 12,423	USD 12.42	USD 24,609,899	USD 34.38
31 December 2023	USD 12,497,526	USD 19.40	USD 11,201	USD 11.20	USD 20,516,313	USD 30.97

  

Period Ended	USD I3 Distributing Class* NAV	USD I3 Distributing Class* NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share	USD T Accumulating Class NAV	USD T Accumulating Class NAV per Share
30 June 2024	–	–	USD 8,986,210	USD 24.12	USD 17,744,042	USD 25.16
31 December 2023	USD 5,968,476	USD 27.71	USD 7,990,996	USD 21.97	USD 20,597,988	USD 22.81

  

Period Ended	USD U Accumulating Class NAV	USD U Accumulating Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share	USD1 A Accumulating Class NAV	USD1 A Accumulating Class NAV per Share
30 June 2024	USD 53,053,029	USD 34.89	USD 351,101	USD 29.23	USD 62,205,196	USD 37.77
31 December 2023	USD 51,624,971	USD 31.54	USD 315,494	USD 26.27	USD 61,309,908	USD 34.23

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Multi Cap Opportunities (continued)

Period Ended	USD1 I Accumulating Class NAV	USD1 I Accumulating Class NAV per Share	USD1 I Distributing Class NAV	USD1 I Distributing Class NAV per Share	ZAR B Accumulating Class NAV	ZAR B Accumulating Class NAV per Share
30 June 2024	USD 107,698,269	USD 42.81	USD 6,745,699	USD 41.30	ZAR 21,433,274	ZAR 341.62
31 December 2023	USD 157,972,113	USD 38.63	USD 6,535,567	USD 37.27	ZAR 33,968,071	ZAR 306.92

Period Ended	ZAR C2 Accumulating Class* NAV	ZAR C2 Accumulating Class* NAV per Share	ZAR E Accumulating Class NAV	ZAR E Accumulating Class NAV per Share	ZAR T Accumulating Class NAV	ZAR T Accumulating Class NAV per Share
30 June 2024	–	–	ZAR 26,716,535	ZAR 314.61	ZAR 55,729,705	ZAR 379.60
31 December 2023	ZAR 52,951	ZAR 305.28	ZAR 40,553,464	ZAR 282.64	ZAR 62,068,144	ZAR 339.34

US Real Estate Securities

Period Ended	AUD A (Monthly) Distributing Class NAV	AUD A (Monthly) Distributing Class NAV per Share	AUD B (Monthly) Distributing Class NAV	AUD B (Monthly) Distributing Class NAV per Share	AUD B Accumulating Class NAV	AUD B Accumulating Class NAV per Share
30 June 2024	AUD 2,923,619	AUD 7.77	AUD 2,269,310	AUD 7.06	AUD 1,068,819	AUD 11.18
31 December 2023	AUD 3,363,584	AUD 8.36	AUD 2,517,096	AUD 7.64	AUD 1,491,037	AUD 11.86

Period Ended	AUD E (Monthly) Distributing Class NAV	AUD E (Monthly) Distributing Class NAV per Share	AUD E Accumulating Class NAV	AUD E Accumulating Class NAV per Share	AUD T (Monthly) Distributing Class NAV	AUD T (Monthly) Distributing Class NAV per Share
30 June 2024	AUD 1,538,969	AUD 7.05	AUD 1,474,577	AUD 12.09	AUD 3,604,482	AUD 8.32
31 December 2023	AUD 1,664,244	AUD 7.63	AUD 684,626	AUD 12.83	AUD 4,085,229	AUD 8.96



## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## US Real Estate Securities (continued)

Period Ended	AUD T Accumulating Class NAV	AUD T Accumulating Class NAV per Share	CHF A Accumulating Class NAV	CHF A Accumulating Class NAV per Share	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share
30 June 2024	AUD 4,015,502	AUD 14.53	CHF 1,195,655	CHF 13.10	EUR 942,826	EUR 8.10
31 December 2023	AUD 4,675,218	AUD 15.33	CHF 1,432,392	CHF 13.99	EUR 942,080	EUR 8.54

  

Period Ended	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share	HKD A (Monthly) Distributing Class NAV	HKD A (Monthly) Distributing Class NAV per Share
30 June 2024	EUR 2,752,921	EUR 18.08	EUR 510,870	EUR 10.77	HKD 33,082,161	HKD 8.59
31 December 2023	EUR 9,589,385	EUR 19.01	EUR 553,935	EUR 11.42	HKD 41,922,187	HKD 9.20

  

Period Ended	SGD A Accumulating Class NAV	SGD A Accumulating Class NAV per Share	USD A (Monthly) Distributing Class NAV	USD A (Monthly) Distributing Class NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share
30 June 2024	SGD 588,324	SGD 28.63	USD 22,175,240	USD 10.03	USD 142,768,954	USD 23.02
31 December 2023	SGD 841,397	SGD 30.21	USD 26,897,176	USD 10.69	USD 184,962,493	USD 24.05

  

Period Ended	USD A Distributing Class NAV	USD A Distributing Class NAV per Share	USD B (Monthly) Distributing Class NAV	USD B (Monthly) Distributing Class NAV per Share	USD B Accumulating Class NAV	USD B Accumulating Class NAV per Share
30 June 2024	USD 12,070,592	USD 16.31	USD 15,725,664	USD 8.19	USD 8,990,324	USD 13.88
31 December 2023	USD 13,581,267	USD 17.15	USD 18,281,128	USD 8.79	USD 10,818,583	USD 14.60

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Real Estate Securities (continued)

Period Ended	USD C1 Accumulating Class NAV	USD C1 Accumulating Class NAV per Share	USD E (Monthly) Distributing Class NAV	USD E (Monthly) Distributing Class NAV per Share	USD E Accumulating Class NAV	USD E Accumulating Class NAV per Share
30 June 2024	USD 9,650,576	USD 11.64	USD 6,484,409	USD 8.19	USD 6,424,914	USD 13.17
31 December 2023	USD 11,437,427	USD 12.22	USD 7,924,348	USD 8.79	USD 7,630,425	USD 13.85

Period Ended	USD I (Monthly) Distributing Class NAV	USD I (Monthly) Distributing Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I Distributing Class NAV	USD I Distributing Class NAV per Share
30 June 2024	USD 197,320	USD 8.69	USD 81,232,513	USD 26.28	USD 4,503,715	USD 14.98
31 December 2023	USD 214,529	USD 9.22	USD 109,751,203	USD 27.36	USD 8,362,345	USD 15.75

Period Ended	USD I2 Accumulating Class NAV	USD I2 Accumulating Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share	USD T (Monthly) Distributing Class NAV	USD T (Monthly) Distributing Class NAV per Share
30 June 2024	USD 17,043,342	USD 19.38	USD 31,428,338	USD 13.57	USD 11,174,245	USD 9.57
31 December 2023	USD 17,723,091	USD 20.15	USD 35,815,499	USD 14.25	USD 11,734,470	USD 10.21

Period Ended	USD T Accumulating Class NAV	USD T Accumulating Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share	ZAR B (Monthly) Distributing Class NAV	ZAR B (Monthly) Distributing Class NAV per Share
30 June 2024	USD 15,615,858	USD 15.46	USD 1,611,101	USD 15.43	ZAR 69,339,296	ZAR 74.34
31 December 2023	USD 17,063,493	USD 16.18	USD 1,163,860	USD 16.00	ZAR 80,144,798	ZAR 80.01

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**9. NET ASSET VALUE COMPARATIVE (CONTINUED)**
**US Real Estate Securities (continued)**

Period Ended	ZAR B Accumulating Class NAV	ZAR B Accumulating Class NAV per Share	ZAR C2 Accumulating Class* NAV	ZAR C2 Accumulating Class* NAV per Share	ZAR E (Monthly) Distributing Class NAV	ZAR E (Monthly) Distributing Class NAV per Share
30 June 2024	ZAR 16,443,512	ZAR 173.09	–	–	ZAR 40,663,529	ZAR 74.34
31 December 2023	ZAR 22,512,585	ZAR 179.65	ZAR 315,043	ZAR 177.41	ZAR 41,472,352	ZAR 80.02

Period Ended	ZAR E Accumulating Class NAV	ZAR E Accumulating Class NAV per Share	ZAR T (Monthly) Distributing Class NAV	ZAR T (Monthly) Distributing Class NAV per Share	ZAR T Accumulating Class NAV	ZAR T Accumulating Class NAV per Share
30 June 2024	ZAR 16,132,062	ZAR 193.65	ZAR 114,581,706	ZAR 116.12	ZAR 37,424,752	ZAR 241.54
31 December 2023	ZAR 27,239,513	ZAR 200.99	ZAR 97,954,018	ZAR 124.36	ZAR 40,917,501	ZAR 249.46

**US Small Cap**

Period Ended	AUD B Accumulating Class NAV	AUD B Accumulating Class NAV per Share	AUD C2 Accumulating Class* NAV	AUD C2 Accumulating Class* NAV per Share	AUD E Accumulating Class NAV	AUD E Accumulating Class NAV per Share
30 June 2024	AUD 1,616,509	AUD 12.10	–	–	AUD 1,055,229	AUD 16.93
31 December 2023	AUD 1,742,449	AUD 11.99	AUD 11,823	AUD 11.70	AUD 2,052,624	AUD 16.78

Period Ended	AUD T Accumulating Class NAV	AUD T Accumulating Class NAV per Share	EUR A Accumulating Class NAV	EUR A Accumulating Class NAV per Share	EUR A Accumulating Unhedged Class NAV	EUR A Accumulating Unhedged Class NAV per Share
30 June 2024	AUD 2,564,335	AUD 15.87	EUR 1,024,774	EUR 17.29	EUR 421,206	EUR 14.72
31 December 2023	AUD 1,621,168	AUD 15.66	EUR 1,411,931	EUR 17.04	EUR 368,951	EUR 13.95

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## US Small Cap (continued)

Period Ended	EUR I Accumulating Class NAV	EUR I Accumulating Class NAV per Share	EUR I Accumulating Unhedged Class NAV	EUR I Accumulating Unhedged Class NAV per Share	EUR I2 Accumulating Unhedged Class NAV	EUR I2 Accumulating Unhedged Class NAV per Share
30 June 2024	EUR 1,870,904	EUR 20.71	EUR 12,069,076	EUR 19.32	EUR 9,499,823	EUR 18.06
31 December 2023	EUR 7,003,214	EUR 20.33	EUR 4,743,299	EUR 18.23	EUR 8,827,680	EUR 17.02

Period Ended	EUR I4 Accumulating Unhedged Class NAV	EUR I4 Accumulating Unhedged Class NAV per Share	EUR M Accumulating Class NAV	EUR M Accumulating Class NAV per Share	EUR Z Accumulating Class NAV	EUR Z Accumulating Class NAV per Share
30 June 2024	EUR 33,430,473	EUR 11.70	EUR 456,250	EUR 17.26	EUR 496,954	EUR 19.84
31 December 2023	EUR 49,451,043	EUR 11.02	EUR 359,461	EUR 17.10	EUR 373,669	EUR 19.39

Period Ended	JPY I Distributing Unhedged Class NAV	JPY I Distributing Unhedged Class NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD A Distributing Class NAV	USD A Distributing Class NAV per Share
30 June 2024	JPY 4,117,289,217	JPY 6.97	USD 113,843,453	USD 28.57	USD 11,906,187	USD 18.45
31 December 2023	JPY 4,420,253,539	JPY 5.94	USD 102,356,393	USD 27.90	USD 11,394,615	USD 18.01

Period Ended	USD B Accumulating Class NAV	USD B Accumulating Class NAV per Share	USD C2 Accumulating Class* NAV	USD C2 Accumulating Class* NAV per Share	USD E Accumulating Class NAV	USD E Accumulating Class NAV per Share
30 June 2024	USD 5,697,017	USD 20.85	–	–	USD 5,532,624	USD 18.39
31 December 2023	USD 9,816,052	USD 20.47	USD 3,134	USD 20.50	USD 4,842,626	USD 18.05

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 9. NET ASSET VALUE COMPARATIVE (CONTINUED)

## US Small Cap (continued)

Period Ended	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share	USD I Distributing Class NAV	USD I Distributing Class NAV per Share	USD I3 Accumulating Class NAV	USD I3 Accumulating Class NAV per Share
30 June 2024	USD 269,400,837	USD 32.05	USD 23,451,801	USD 23.32	USD 62,056,137	USD 16,112.27
31 December 2023	USD 235,603,429	USD 31.17	USD 23,788,319	USD 22.68	USD 116,444,993	USD 15,647.89

Period Ended	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share	USD T Accumulating Class NAV	USD T Accumulating Class NAV per Share	USD Z Accumulating Class NAV	USD Z Accumulating Class NAV per Share
30 June 2024	USD 9,492,094	USD 21.03	USD 7,017,572	USD 23.26	USD 1,838,464	USD 22.00
31 December 2023	USD 4,726,621	USD 20.63	USD 7,744,749	USD 22.73	USD 1,801,567	USD 21.30

Period Ended	ZAR E Accumulating Class NAV	ZAR E Accumulating Class NAV per Share	ZAR T Accumulating Class NAV	ZAR T Accumulating Class NAV per Share
30 June 2024	ZAR 6,080,334	ZAR 269.94	ZAR 16,805,002	ZAR 228.71
31 December 2023	ZAR 8,580,171	ZAR 261.62	ZAR 16,439,253	ZAR 220.56

## US Small Cap Intrinsic Value

Period Ended	EUR I3 Accumulating Class* NAV	EUR I3 Accumulating Class* NAV per Share	GBP I Accumulating Unhedged Class NAV	GBP I Accumulating Unhedged Class NAV per Share	GBP I2 Accumulating Unhedged Class NAV	GBP I2 Accumulating Unhedged Class NAV per Share
30 June 2024	EUR 1,012,855	EUR 10.45	GBP 89,236,435	GBP 11.12	GBP 19,510,918	GBP 10.33
31 December 2023	-	-	GBP 76,995,502	GBP 10.82	GBP 18,429,244	GBP 10.05

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

9. NET ASSET VALUE COMPARATIVE (CONTINUED)

US Small Cap Intrinsic Value (continued)

Period Ended	JPY I3 Accumulating Unhedged Class* NAV	JPY I3 Accumulating Unhedged Class* NAV per Share	USD A Accumulating Class NAV	USD A Accumulating Class NAV per Share	USD I Accumulating Class NAV	USD I Accumulating Class NAV per Share
30 June 2024	JPY 728,583,423	JPY 1,178.71	USD 9,135,831	USD 21.95	USD 108,642,011	USD 19.54
31 December 2023	JPY 641,072,643	JPY 1,012.53	USD 9,039,299	USD 21.63	USD 116,918,013	USD 19.18

Period Ended	USD I2 Accumulating Class NAV	USD I2 Accumulating Class NAV per Share	USD M Accumulating Class NAV	USD M Accumulating Class NAV per Share
30 June 2024	USD 71,291,843	USD 9.85	USD 1,338,981	USD 17.96
31 December 2023	USD 68,837,919	USD 9.66	USD 415,451	USD 17.79

\* Share Class launched and/or closed during the current or prior reporting year.

<sup>1</sup> Portfolio launched during the prior reporting year.

All Net Asset Value and Net Asset Value per share amounts stated are for shareholder dealing purposes.

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024****10. FINANCIAL INSTRUMENT DISCLOSURES****Fair Value of Investments**

FRS 102 Section 11.27 on "Fair Value: Disclosure" requires disclosure relating to the fair value hierarchy in which fair value measurements are categorised for assets and liabilities. The disclosures are based on a three-level fair value hierarchy for the inputs used in valuation techniques to measure fair value.

The Company has classified fair value measurements using a fair value hierarchy that reflects the significance of the inputs used in making the measurements. The three levels of the fair value hierarchy under FRS 102 are described below:

Level 1 – Unadjusted quoted prices in active markets that are accessible at the measurement date for identical unrestricted assets or liabilities;

Level 2 – Inputs other than quoted prices included in Level 1 that are observable for the asset or liability, either directly (as prices) or indirectly (derived from prices);

Level 3 – Inputs for the asset or liability that are not based on observable market data (unobservable inputs). Pricing inputs are unobservable for the investment and include situations where there is little, if any market activity for the instrument. The inputs into the determination of fair value require significant management, judgement or estimation. As observable prices are not available for these securities, the Portfolios would have used valuation techniques to derive the fair value if applicable.

The level in the fair value hierarchy within which the fair value measurement is categorised in its entirety is determined on the basis of the lowest level input that is significant to the fair value measurement in its entirety. For this purpose, the significance of an input is assessed against the fair value measurement in its entirety. For example, if a fair value measurement uses observable inputs that require significant adjustment based on unobservable inputs, that measure is a Level 3 measurement.

Assessing the significance of a particular input to the fair value measurement in its entirety requires judgement in considering the factors specific to the asset or liability.

Determining what constitutes "observable" requires judgment and is considered by the Manager's valuation committee.

The value of the Portfolios' investments in equity securities, exchange-traded funds, warrants, exchange-traded options purchased and written, for which market quotations are readily available, is generally determined by obtaining valuations from independent pricing services based on the latest sale price quoted on a principal exchange or market for that security (Level 1 inputs). Securities traded primarily on the NASDAQ Stock Market are normally valued at the NASDAQ Official Closing Price ("NOCP") provided by NASDAQ each business day. The NOCP is the most recently reported price as of 4:00:02 p.m., Eastern Time, unless that price is outside the range of the "inside" bid and asked prices (i.e., the bid and asked prices that dealers quote to each other when trading for their own accounts); in that case, NASDAQ will adjust the price to equal the inside bid or asked price, whichever is closer. Because of delays in reporting trades, the NOCP may not be based on the price of the last trade to occur before the market closes. If there is no sale of a security on a particular day, the independent pricing services may value the security based on market quotations.

The value of participatory notes is determined by obtaining valuations from independent pricing services based on the underlying equity security and applicable exchange rate (Level 1 inputs).

The value of the Portfolios' investments in debt securities is determined primarily by obtaining valuations from independent pricing services based on readily available mid quotations, or if quotations are not available, by methods which include various considerations based on security type (generally Level 2 inputs). If there is more than one quote security available, security is classified as Level 2. In addition to the consideration of yields or prices of securities of comparable quality, coupon, maturity and type, indications as to values from dealers, and general market conditions, the following is a description of other Level 2 inputs and related valuation techniques used by independent pricing services to value certain types of debt securities held by the Portfolios:

*Corporate Bonds.* Inputs used to value corporate debt securities generally include relevant credit information, observed market movements, sector news, US Treasury yield curve or relevant benchmark curve, and other market information, which may include benchmark yield curves, reported trades, broker-dealer quotes, issuer spreads, comparable securities, and reference data, such as market research publications, when available ("Other Market Information").

*Convertible Bonds.* Inputs used to value convertible bonds (including CoCos) generally include underlying stock data, conversion premiums, listed bond and preferred stock prices and Other Market Information, which may include benchmark curves, trade execution data, and sensitivity analysis, when available.

*U.S. Treasury Obligations.* Inputs used to value U.S. Treasury securities generally include quotes from several inter-dealer brokers and Other Market Information.

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

**Fair Value of Investments (continued)**

*U.S. Government Agency Securities.* Inputs used to value U.S. Government Agency securities generally include obtaining benchmark quotes and Other Market Information.

*Asset-Backed Securities and Mortgage-Backed Securities.* Inputs used to value asset-backed securities and mortgage-backed securities generally include models that consider a number of factors, which may include the following: prepayment speeds, cash flows, spread adjustments and Other Market Information.

*Collateralised Loan Obligations (CLOs):* The value of collateralised loan obligations is primarily determined by cash flow data, relevant loan pricing data and market color, and research from market participants and trading desks (Level 2 or 3 inputs).

*High Yield Securities.* Inputs used to value high yield securities generally include a number of observations of equity and credit default swap curves related to the issuer and Other Market Information.

*Emerging Markets Debt and Foreign Government Securities.* Inputs used to value emerging markets debt and foreign government securities generally include dealer quotes, bond market activity, discounted cash flow models, and other relevant information such as credit spreads, benchmark curves and Other Market Information.

The value of term loans is determined primarily by obtaining valuations from independent pricing services based on broker quotes (generally Level 2 or Level 3 inputs depending on the number of quotes available).

The value of futures contracts is determined by obtaining valuations from independent pricing services at the settlement price at the market close (Level 1 inputs).

The value of forward foreign currency contracts is determined by obtaining valuations from independent pricing services based on actual traded currency rates on independent pricing services' networks, along with other traded and quoted currency rates provided to the pricing services by leading market participants (Level 2 inputs).

The value of credit default swaps is determined by obtaining valuations from independent pricing services using a model that considers a number of factors, which may include default probabilities, credit curves, recovery rates and cash flows (Level 2 or 3 inputs).

The value of inflation swaps is determined primarily by obtaining valuations from independent pricing services based on references to the underlying inflation rates including forward inflation expectation rate and the respective interbank offered forward rate to produce the daily price. The present value is calculated based off of expected cash flows based on swap parameters along with reference to the underlying forward inflation curve and reference rate (Level 2 inputs).

The value of interest rate swaps is determined primarily by obtaining valuations from independent pricing services based on references to the underlying rates including the local overnight index swap rate and the respective interbank offered forward rate to produce the daily price. The present value is calculated based off of expected cash flows based on swap parameters along with reference to the underlying yield curve and reference rate (Level 2 inputs).

The value of total return swaps is determined by obtaining valuations from independent pricing services using the underlying asset and stated benchmark interest rate (Level 2 inputs).

The value of cross currency swaps is determined by obtaining valuations from independent pricing services based on present value of expected cash flows based on swap parameters along with reference to the underlying yield curve and reference rate (Level 2 inputs).

The value of volatility swaps is determined primarily by obtaining valuations from independent pricing services and is based on a predetermined volatility level versus the actual amount of volatility realised over a period data of the reference asset (Level 2 or 3 inputs).

The value of variance swaps is determined primarily by obtaining valuations from independent pricing services and is based on the historical realised and expected future variance (or fair variance) of the reference asset (Level 2 or 3 inputs).



**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024****10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)****Fair Value of Investments (continued)**

The value of correlation swaps is determined primarily by obtaining valuations from independent pricing services and is based on the difference in the realised correlation and a fixed correlation value (Level 2 or 3 inputs).

The value of swaptions is determined by obtaining valuations from independent pricing services or counterparty pricing source (Level 2 inputs).

Option contracts that are traded over-the-counter are generally valued on the basis of quotations provided by broker dealers or prices provided by independent pricing services who use a series of techniques including simulated pricing models and/or curve fitting (bootstrapping), which aids in determining the present value of the contracts. The pricing models use inputs that are observed from actively quoted markets such as issuer details, indices, spreads, interest rates, yield curves, credit curves, volatility surfaces, and exchange rates (Level 2 inputs).

Certificates of deposit are valued at amortised cost (Level 2 inputs).

Repurchase agreements are evaluated at par, by pricing services (Level 2 inputs).

The Manager has appointed a valuation committee, which reviews independent pricing service providers across all relevant types of securities.

Investments in non-exchange traded investment funds are valued using the respective fund's daily calculated net asset value ("NAV") per share (Level 2 or 3 inputs).

If a valuation is not available from an independent pricing service, or if the Manager has reason to believe that the valuation received does not represent the amount a Portfolio might reasonably expect to receive on a current sale in an orderly transaction, the Manager seeks to obtain quotations from brokers or dealers (generally considered Level 2 or Level 3 inputs depending on the number of quotes available). If such quotations are not available, the security is valued using methods the Board of Directors has approved in the good-faith belief that the resulting valuation will reflect the fair value of the security.

Inputs and assumptions considered in determining the fair value of a security based on Level 2 or Level 3 inputs may include, but are not limited to, the type of the security; the initial cost of the security; the existence of any contractual restrictions on the security's disposition; the price and extent of public trading in similar securities of the issuer or of comparable companies; quotations or evaluated prices from broker-dealers and/or pricing services; information obtained from the issuer and/or analysts; an analysis of the company's or issuer's financial statements; an evaluation of the inputs that influence the issuer and the market(s) in which the security is purchased and sold.

The value of the Portfolios' investments in foreign securities is generally determined using the same valuation methods and inputs as other Portfolio investments, as discussed above. Foreign security prices expressed in local currency values are normally translated from the local currency into US dollars using the exchange rates as of 4:00 p.m., Eastern Time on days the New York Stock Exchange ("NYSE") is open for business. The Board of Directors has approved the use of ICE Data Pricing & Reference Data LLC ("ICE") to assist in determining the fair value of foreign equity securities when changes in the value of a certain index suggest that the closing prices on the foreign exchanges may no longer represent the amount that a Portfolio could expect to receive for those securities or on days when foreign markets are closed and US markets are open. In each of these events, ICE will provide adjusted prices for certain foreign equity securities using a statistical analysis of historical correlations of multiple factors (Level 2 inputs). The Board of Directors has also approved the use of ICE to evaluate the prices of foreign debt securities as of the time as of which a Portfolio's share price is calculated. ICE utilizes benchmark spread and yield curves and evaluates available market activity from the local close to the time as of which a Portfolio's share price is calculated (Level 2 inputs) to assist in determining prices for certain foreign debt securities.

In the case of both foreign equity and foreign debt securities, in the absence of precise information about the market values of these foreign securities as of the time as of which a Portfolio's share price is calculated, the Board of Directors has determined on the basis of available data that prices adjusted or evaluated in this way are likely to be closer to the prices a Portfolio could realise on a current sale than are the prices of those securities established at the close of the foreign markets in which the securities primarily trade.

Fair value prices are necessarily estimates, and there is no assurance that such a price will be at or close to the price at which the security is next quoted or next trades.

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

The following tables show financial investments at the levels of fair value hierarchy:

## 5G Connectivity

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	760,063,158	372,929,608	–	1,132,992,766
Unrealised gain on Forward Currency Contracts	–	1,388,296	–	1,388,296
<b>Total Assets</b>	<b>760,063,158</b>	<b>374,317,904</b>	<b>–</b>	<b>1,134,381,062</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(607,196)	–	(607,196)
<b>Total Liabilities</b>	<b>–</b>	<b>(607,196)</b>	<b>–</b>	<b>(607,196)</b>

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	963,698,691	26,816,617	–	990,515,308
Unrealised gain on Forward Currency Contracts	–	6,342,222	–	6,342,222
<b>Total Assets</b>	<b>963,698,691</b>	<b>33,158,839</b>	<b>–</b>	<b>996,857,530</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(1,033,321)	–	(1,033,321)
<b>Total Liabilities</b>	<b>–</b>	<b>(1,033,321)</b>	<b>–</b>	<b>(1,033,321)</b>

## Absolute Return Multi Strategy\*

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	–	–	0	0
<b>Total Assets</b>	<b>–</b>	<b>–</b>	<b>0</b>	<b>0</b>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Absolute Return Multi Strategy\* (continued)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	–	–	6,311	6,311
<b>Total Assets</b>	–	–	6,311	6,311

\* Portfolio liquidated on 20 December 2021.

## China A-Share Equity

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 CNY	Level 2 CNY	Level 3 CNY	Total CNY
<b>Financial Assets held for trading</b>				
Equities	14,032,190	–	–	14,032,190
<b>Total Assets</b>	14,032,190	–	–	14,032,190

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 CNY	Level 2 CNY	Level 3 CNY	Total CNY
<b>Financial Assets held for trading</b>				
Equities	13,480,937	–	–	13,480,937
<b>Total Assets</b>	13,480,937	–	–	13,480,937

## China Bond

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 CNY	Level 2 CNY	Level 3 CNY	Total CNY
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	87,906,550	–	87,906,550
Government Bonds	–	85,105,784	–	85,105,784
Unrealised gain on Forward Currency Contracts	–	977,052	–	977,052
Unrealised gain on Futures Contracts	103,182	–	–	103,182
<b>Total Assets</b>	103,182	173,989,386	–	174,092,568
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(1,118,018)	–	(1,118,018)
<b>Total Liabilities</b>	–	(1,118,018)	–	(1,118,018)

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## China Bond (continued)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 CNY	Level 2 CNY	Level 3 CNY	Total CNY
<b>Financial Assets held for trading</b>				
Certificate of Deposit	–	58,557,000	–	58,557,000
Corporate Bonds	–	290,154,114	–	290,154,114
Government Bonds	–	95,858,682	–	95,858,682
Unrealised gain on Forward Currency Contracts	–	1,943,751	–	1,943,751
Unrealised gain on Futures Contracts	603,582	–	–	603,582
<b>Total Assets</b>	<b>603,582</b>	<b>446,513,547</b>	<b>–</b>	<b>447,117,129</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(2,361,945)	–	(2,361,945)
<b>Total Liabilities</b>	<b>–</b>	<b>(2,361,945)</b>	<b>–</b>	<b>(2,361,945)</b>

## China Equity

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	9,676,901	124,349,625	–	134,026,526
Participatory Notes	251,043	–	–	251,043
Unrealised gain on Forward Currency Contracts	–	29,163	–	29,163
<b>Total Assets</b>	<b>9,927,944</b>	<b>124,378,788</b>	<b>–</b>	<b>134,306,732</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(23,531)	–	(23,531)
<b>Total Liabilities</b>	<b>–</b>	<b>(23,531)</b>	<b>–</b>	<b>(23,531)</b>

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	171,916,351	–	–	171,916,351
Unrealised gain on Forward Currency Contracts	–	547,220	–	547,220
<b>Total Assets</b>	<b>171,916,351</b>	<b>547,220</b>	<b>–</b>	<b>172,463,571</b>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## China Equity (continued)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(423,344)	–	(423,344)
<b>Total Liabilities</b>	–	(423,344)	–	(423,344)

 Climate Innovation<sup>1</sup>

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	1,835,616	1,203,363	–	3,038,979
<b>Total Assets</b>	1,835,616	1,203,363	–	3,038,979

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	2,603,137	228,261	–	2,831,398
<b>Total Assets</b>	2,603,137	228,261	–	2,831,398

## CLO Income

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Treasury Bills	–	19,970,852	–	19,970,852
Asset Backed Securities	–	412,812,366	–	412,812,366
Repurchase Agreements	–	34,500,000	–	34,500,000
Unrealised gain on Forward Currency Contracts	–	1,424,925	–	1,424,925
Unrealised gain on Total Return Swap Contracts	–	60,784	–	60,784
<b>Total Assets</b>	–	468,768,927	–	468,768,927
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(378,552)	–	(378,552)
<b>Total Liabilities</b>	–	(378,552)	–	(378,552)

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## CLO Income (continued)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Treasury Bills	–	4,994,906	–	4,994,906
Asset Backed Securities	–	159,687,075	–	159,687,075
Investment Funds	12,221,060	–	–	12,221,060
Unrealised gain on Forward Currency Contracts	–	2,345,289	–	2,345,289
Unrealised gain on Total Return Swap Contracts	–	48,732	–	48,732
<b>Total Assets</b>	<b>12,221,060</b>	<b>167,076,002</b>	<b>–</b>	<b>179,297,062</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(2,570,754)	–	(2,570,754)
<b>Total Liabilities</b>	<b>–</b>	<b>(2,570,754)</b>	<b>–</b>	<b>(2,570,754)</b>

## Commodities

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Treasury Bills	–	50,576,735	–	50,576,735
Corporate Bonds	–	93,020,604	–	93,020,604
Unrealised gain on Forward Currency Contracts	–	631,569	–	631,569
Unrealised gain on Total Return Swap Contracts	–	68	–	68
<b>Total Assets</b>	<b>–</b>	<b>144,228,976</b>	<b>–</b>	<b>144,228,976</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(66,805)	–	(66,805)
<b>Total Liabilities</b>	<b>–</b>	<b>(66,805)</b>	<b>–</b>	<b>(66,805)</b>

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

**10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)**
**Fair Value of Investments (continued)**
**Commodities (continued)**
**Financial Instruments at Fair Value through Profit or Loss**

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Treasury Bills	–	43,941,161	–	43,941,161
Corporate Bonds	–	77,031,796	–	77,031,796
Unrealised gain on Forward Currency Contracts	–	1,573,388	–	1,573,388
Unrealised gain on Total Return Swap Contracts	–	0	–	0
<b>Total Assets</b>	–	122,546,345	–	122,546,345
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(210,126)	–	(210,126)
Unrealised loss on Total Return Swap Contracts	–	(0)	–	(0)
<b>Total Liabilities</b>	–	(210,126)	–	(210,126)

**Corporate Hybrid Bond**
**Financial Instruments at Fair Value through Profit or Loss**

As at 30 June 2024

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	1,922,526,236	–	1,922,526,236
Investment Funds	–	11,426,172	–	11,426,172
Repurchase Agreements	–	29,391,183	–	29,391,183
Unrealised gain on Forward Currency Contracts	–	1,823,370	–	1,823,370
<b>Total Assets</b>	–	1,965,166,961	–	1,965,166,961
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(5,662,368)	–	(5,662,368)
<b>Total Liabilities</b>	–	(5,662,368)	–	(5,662,368)

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Corporate Hybrid Bond (continued)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	1,743,583,625	–	1,743,583,625
Investment Funds	–	10,956,412	–	10,956,412
Unrealised gain on Forward Currency Contracts	–	12,101,176	–	12,101,176
<b>Total Assets</b>	–	1,766,641,213	–	1,766,641,213
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(7,732,130)	–	(7,732,130)
<b>Total Liabilities</b>	–	(7,732,130)	–	(7,732,130)

 Developed Market FMP – 2027<sup>1</sup>

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	125,996,491	–	125,996,491
Unrealised gain on Forward Currency Contracts	–	2,848	–	2,848
<b>Total Assets</b>	–	125,999,339	–	125,999,339
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(172)	–	(172)
<b>Total Liabilities</b>	–	(172)	–	(172)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	135,777,186	–	135,777,186
Unrealised gain on Forward Currency Contracts	–	39,869	–	39,869
<b>Total Assets</b>	–	135,817,055	–	135,817,055
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(393)	–	(393)
<b>Total Liabilities</b>	–	(393)	–	(393)



## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Emerging Market Debt - Hard Currency

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	698,370,729	–	698,370,729
Government Bonds	–	1,749,284,941	–	1,749,284,941
Repurchase Agreements	–	117,000,000	–	117,000,000
Unrealised gain on Forward Currency Contracts	–	6,810,542	–	6,810,542
Unrealised gain on Futures Contracts	5,401,518	–	–	5,401,518
Fair Value on Credit Default Swap Contracts	–	2,547,536	–	2,547,536
<b>Total Assets</b>	<b>5,401,518</b>	<b>2,574,013,748</b>	<b>–</b>	<b>2,579,415,266</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(8,098,913)	–	(8,098,913)
Unrealised loss on Futures Contracts	(2,634,983)	–	–	(2,634,983)
<b>Total Liabilities</b>	<b>(2,634,983)</b>	<b>(8,098,913)</b>	<b>–</b>	<b>(10,733,896)</b>

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	732,442,764	–	732,442,764
Government Bonds	–	1,794,182,602	–	1,794,182,602
Investment Funds	–	17,580,000	–	17,580,000
Unrealised gain on Forward Currency Contracts	–	24,839,124	–	24,839,124
Unrealised gain on Futures Contracts	19,568,314	–	–	19,568,314
<b>Total Assets</b>	<b>19,568,314</b>	<b>2,569,044,490</b>	<b>–</b>	<b>2,588,612,804</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(5,652,118)	–	(5,652,118)
Unrealised loss on Futures Contracts	(10,222,785)	–	–	(10,222,785)
<b>Total Liabilities</b>	<b>(10,222,785)</b>	<b>(5,652,118)</b>	<b>–</b>	<b>(15,874,903)</b>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Emerging Market Debt - Local Currency

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Treasury Bills	–	22,476,501	–	22,476,501
Corporate Bonds	–	39,316,269	–	39,316,269
Government Bonds	–	1,013,737,767	–	1,013,737,767
Investment Funds	–	5,847,140	–	5,847,140
Unrealised gain on Forward Currency Contracts	–	10,385,515	–	10,385,515
Unrealised gain on Futures Contracts	424,243	–	–	424,243
Unrealised gain on Interest Rate Swap Contracts	–	4,714,297	–	4,714,297
<b>Total Assets</b>	424,243	1,096,477,489	–	1,096,901,732
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(16,570,902)	–	(16,570,902)
Unrealised loss on Futures Contracts	(217,044)	–	–	(217,044)
Unrealised loss on Interest Rate Swap Contracts	–	(13,429,120)	–	(13,429,120)
<b>Total Liabilities</b>	(217,044)	(30,000,022)	–	(30,217,066)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Treasury Bills	–	33,341,150	–	33,341,150
Corporate Bonds	–	41,825,600	–	41,825,600
Government Bonds	–	1,124,421,834	–	1,124,421,834
Investment Funds	–	16,173,300	–	16,173,300
Unrealised gain on Forward Currency Contracts	–	17,116,276	–	17,116,276
Unrealised gain on Futures Contracts	313,668	–	–	313,668
Unrealised gain on Interest Rate Swap Contracts	–	11,479,756	–	11,479,756
<b>Total Assets</b>	313,668	1,244,357,916	–	1,244,671,584
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(12,281,584)	–	(12,281,584)
Unrealised loss on Futures Contracts	(716,676)	–	–	(716,676)
Unrealised loss on Interest Rate Swap Contracts	–	(14,977,755)	–	(14,977,755)
<b>Total Liabilities</b>	(716,676)	(27,259,339)	–	(27,976,015)

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Emerging Market Debt Blend

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Treasury Bills	–	4,528,096	–	4,528,096
Corporate Bonds	–	149,204,084	–	149,204,084
Government Bonds	–	308,768,663	–	308,768,663
Investment Funds	–	5,809,975	–	5,809,975
Unrealised gain on Forward Currency Contracts	–	2,412,130	–	2,412,130
Unrealised gain on Futures Contracts	366,162	–	–	366,162
Unrealised gain on Interest Rate Swap Contracts	–	1,629,252	–	1,629,252
Fair Value on Credit Default Swap Contracts	–	518,443	–	518,443
<b>Total Assets</b>	366,162	472,870,643	–	473,236,805
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(5,530,578)	–	(5,530,578)
Unrealised loss on Futures Contracts	(152,516)	–	–	(152,516)
Unrealised loss on Interest Rate Swap Contracts	–	(4,221,060)	–	(4,221,060)
<b>Total Liabilities</b>	(152,516)	(9,751,638)	–	(9,904,154)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Treasury Bills	–	1,006,392	–	1,006,392
Corporate Bonds	–	148,077,852	–	148,077,852
Government Bonds	–	330,568,106	–	330,568,106
Investment Funds	–	14,297,035	–	14,297,035
Unrealised gain on Forward Currency Contracts	–	6,637,946	–	6,637,946
Unrealised gain on Futures Contracts	1,199,361	–	–	1,199,361
Unrealised gain on Interest Rate Swap Contracts	–	2,641,912	–	2,641,912
<b>Total Assets</b>	1,199,361	503,229,243	–	504,428,604
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(2,075,226)	–	(2,075,226)
Unrealised loss on Futures Contracts	(969,525)	–	–	(969,525)
Unrealised loss on Interest Rate Swap Contracts	–	(5,804,925)	–	(5,804,925)
<b>Total Liabilities</b>	(969,525)	(7,880,151)	–	(8,849,676)

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Emerging Market Debt Sustainable Investment Grade Blend

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	11,069,077	–	11,069,077
Government Bonds	–	49,308,427	–	49,308,427
Unrealised gain on Forward Currency Contracts	–	463,359	–	463,359
Unrealised gain on Futures Contracts	154,598	–	–	154,598
Unrealised gain on Interest Rate Swap Contracts	–	3,463	–	3,463
<b>Total Assets</b>	154,598	60,844,326	–	60,998,924
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(64,991)	–	(64,991)
Unrealised loss on Futures Contracts	(105,380)	–	–	(105,380)
Fair Value on Credit Default Swap Contracts	–	(7,485)	–	(7,485)
Unrealised loss on Interest Rate Swap Contracts	–	(30,893)	–	(30,893)
<b>Total Liabilities</b>	(105,380)	(103,369)	–	(208,749)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Treasury Bills	–	821,151	–	821,151
Corporate Bonds	–	9,239,606	–	9,239,606
Government Bonds	–	48,266,565	–	48,266,565
Unrealised gain on Forward Currency Contracts	–	2,325,031	–	2,325,031
Unrealised gain on Futures Contracts	832,110	–	–	832,110
Unrealised gain on Interest Rate Swap Contracts	–	19,138	–	19,138
<b>Total Assets</b>	832,110	60,671,491	–	61,503,601
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(284,238)	–	(284,238)
Unrealised loss on Futures Contracts	(356,901)	–	–	(356,901)
Unrealised loss on Interest Rate Swap Contracts	–	(38,443)	–	(38,443)
<b>Total Liabilities</b>	(356,901)	(322,681)	–	(679,582)

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Emerging Markets Equity

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	39,526,165	71,923,058	–	111,449,223
Real Estate Investment Trusts	1,178,792	–	–	1,178,792
Unrealised gain on Forward Currency Contracts	–	427,616	–	427,616
<b>Total Assets</b>	<b>40,704,957</b>	<b>72,350,674</b>	<b>–</b>	<b>113,055,631</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(260,167)	–	(260,167)
<b>Total Liabilities</b>	<b>–</b>	<b>(260,167)</b>	<b>–</b>	<b>(260,167)</b>

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	67,541,404	19,761,296	–	87,302,700
Real Estate Investment Trusts	481,105	–	–	481,105
Unrealised gain on Forward Currency Contracts	–	1,272,409	–	1,272,409
<b>Total Assets</b>	<b>68,022,509</b>	<b>21,033,705</b>	<b>–</b>	<b>89,056,214</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(787,152)	–	(787,152)
<b>Total Liabilities</b>	<b>–</b>	<b>(787,152)</b>	<b>–</b>	<b>(787,152)</b>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Euro Bond

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	7,432,607	–	7,432,607
Government Bonds	–	6,817,817	–	6,817,817
Unrealised gain on Futures Contracts	48,940	–	–	48,940
Unrealised gain on Inflation Swap Contracts	–	5,042	–	5,042
Unrealised gain on Interest Rate Swap Contracts	–	2,639	–	2,639
<b>Total Assets</b>	<b>48,940</b>	<b>14,258,105</b>	<b>–</b>	<b>14,307,045</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Futures Contracts	(2,405)	–	–	(2,405)
Unrealised loss on Inflation Swap Contracts	–	(4,780)	–	(4,780)
Unrealised loss on Interest Rate Swap Contracts	–	(8,682)	–	(8,682)
Fair Value on Credit Default Swap Contracts	–	(51,833)	–	(51,833)
<b>Total Liabilities</b>	<b>(2,405)</b>	<b>(65,295)</b>	<b>–</b>	<b>(67,700)</b>

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Financial Assets held for trading</b>				
Asset Backed Securities	–	4,100	–	4,100
Corporate Bonds	–	4,770,071	–	4,770,071
Government Bonds	–	5,399,389	–	5,399,389
Unrealised gain on Futures Contracts	32,300	–	–	32,300
Unrealised gain on Inflation Swap Contracts	–	6,642	–	6,642
Unrealised gain on Interest Rate Swap Contracts	–	7,001	–	7,001
<b>Total Assets</b>	<b>32,300</b>	<b>10,187,203</b>	<b>–</b>	<b>10,219,503</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Futures Contracts	(19,007)	–	–	(19,007)
Unrealised loss on Inflation Swap Contracts	–	(3,665)	–	(3,665)
Unrealised loss on Interest Rate Swap Contracts	–	(3,982)	–	(3,982)
Fair Value on Credit Default Swap Contracts	–	(54,486)	–	(54,486)
<b>Total Liabilities</b>	<b>(19,007)</b>	<b>(62,133)</b>	<b>–</b>	<b>(81,140)</b>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Euro Bond Absolute Return

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Financial Assets held for trading</b>				
Asset Backed Securities	–	633,424	–	633,424
Corporate Bonds	–	28,095,694	–	28,095,694
Government Bonds	–	23,172,726	–	23,172,726
Unrealised gain on Forward Currency Contracts	–	37,193	–	37,193
Unrealised gain on Futures Contracts	74,631	–	–	74,631
Unrealised gain on Inflation Swap Contracts	–	20,168	–	20,168
Unrealised gain on Interest Rate Swap Contracts	–	34,948	–	34,948
<b>Total Assets</b>	74,631	51,994,153	–	52,068,784
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(110,796)	–	(110,796)
Unrealised loss on Futures Contracts	(123,150)	–	–	(123,150)
Unrealised loss on Inflation Swap Contracts	–	(17,352)	–	(17,352)
Unrealised loss on Interest Rate Swap Contracts	–	(14,505)	–	(14,505)
Fair Value on Credit Default Swap Contracts	–	(196,966)	–	(196,966)
<b>Total Liabilities</b>	(123,150)	(339,619)	–	(462,769)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Financial Assets held for trading</b>				
Asset Backed Securities	–	158,727	–	158,727
Corporate Bonds	–	18,558,164	–	18,558,164
Government Bonds	–	14,456,150	–	14,456,150
Unrealised gain on Forward Currency Contracts	–	25,383	–	25,383
Unrealised gain on Futures Contracts	47,035	–	–	47,035
Unrealised gain on Inflation Swap Contracts	–	26,569	–	26,569
Unrealised gain on Interest Rate Swap Contracts	–	113,881	–	113,881
<b>Total Assets</b>	47,035	33,338,874	–	33,385,909
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(1,117,757)	–	(1,117,757)
Unrealised loss on Futures Contracts	(301,831)	–	–	(301,831)
Unrealised loss on Inflation Swap Contracts	–	(14,661)	–	(14,661)
Fair Value on Credit Default Swap Contracts	–	(181,087)	–	(181,087)
<b>Total Liabilities</b>	(301,831)	(1,313,505)	–	(1,615,336)

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## European High Yield Bond

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Financial Assets held for trading</b>				
Asset Backed Securities	–	5,059,708	–	5,059,708
Corporate Bonds	–	500,604,010	–	500,604,010
Term Loans	–	117,955	–	117,955
Unrealised gain on Forward Currency Contracts	–	69,712	–	69,712
<b>Total Assets</b>	–	505,851,385	–	505,851,385
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(1,030,935)	–	(1,030,935)
<b>Total Liabilities</b>	–	(1,030,935)	–	(1,030,935)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Financial Assets held for trading</b>				
Asset Backed Securities	–	2,425,341	–	2,425,341
Corporate Bonds	–	384,433,736	–	384,433,736
Term Loans	–	114,727	–	114,727
Unrealised gain on Forward Currency Contracts	–	643,091	–	643,091
Unrealised gain on Total Return Swap Contracts	–	18,355	–	18,355
<b>Total Assets</b>	–	387,635,250	–	387,635,250
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(1,281,452)	–	(1,281,452)
<b>Total Liabilities</b>	–	(1,281,452)	–	(1,281,452)

## European Sustainable Equity

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Financial Assets held for trading</b>				
Equities	147,657,183	–	–	147,657,183
<b>Total Assets</b>	147,657,183	–	–	147,657,183



## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## European Sustainable Equity (continued)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Financial Assets held for trading</b>				
Equities	171,225,790	–	–	171,225,790
<b>Total Assets</b>	171,225,790	–	–	171,225,790

## Event Driven

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	820,190	–	–	820,190
Treasury Bills	–	59,597,754	–	59,597,754
Corporate Bonds	–	69,754,368	–	69,754,368
Unrealised gain on Forward Currency Contracts	–	1,406,810	–	1,406,810
Unrealised gain on Total Return Swap Contracts	–	454,074	–	454,074
<b>Total Assets</b>	820,190	131,213,006	–	132,033,196
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(166,820)	–	(166,820)
<b>Total Liabilities</b>	–	(166,820)	–	(166,820)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Treasury Bills	–	115,039,719	–	115,039,719
Unrealised gain on Forward Currency Contracts	–	4,057,943	–	4,057,943
Unrealised gain on Total Return Swap Contracts	–	959,529	–	959,529
<b>Total Assets</b>	–	120,057,191	–	120,057,191
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(155,365)	–	(155,365)
<b>Total Liabilities</b>	–	(155,365)	–	(155,365)

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Global Bond

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Agency Bonds	–	1,113,905	–	1,113,905
Asset Backed Securities	–	12,559,841	–	12,559,841
Corporate Bonds	–	35,042,017	–	35,042,017
Government Bonds	–	35,827,759	–	35,827,759
Mortgage Backed Securities	–	22,273,767	–	22,273,767
Municipal Bonds	–	1,219,873	–	1,219,873
Unrealised gain on Forward Currency Contracts	–	1,214,438	–	1,214,438
Unrealised gain on Futures Contracts	126,719	–	–	126,719
Unrealised gain on Interest Rate Swap Contracts	–	64,971	–	64,971
<b>Total Assets</b>	126,719	109,316,571	–	109,443,290
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(1,314,460)	–	(1,314,460)
Unrealised loss on Futures Contracts	(120,611)	–	–	(120,611)
<b>Total Liabilities</b>	(120,611)	(1,314,460)	–	(1,435,071)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Agency Bonds	–	1,146,538	–	1,146,538
Asset Backed Securities	–	10,864,506	–	10,864,506
Corporate Bonds	–	28,855,602	–	28,855,602
Government Bonds	–	42,481,574	–	42,481,574
Mortgage Backed Securities	–	22,645,649	–	22,645,649
Municipal Bonds	–	1,278,776	–	1,278,776
Unrealised gain on Forward Currency Contracts	–	3,337,129	–	3,337,129
Unrealised gain on Futures Contracts	440,690	–	–	440,690
Unrealised gain on Interest Rate Swap Contracts	–	124,708	–	124,708
<b>Total Assets</b>	440,690	110,734,482	–	111,175,172
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(3,195,228)	–	(3,195,228)
Unrealised loss on Futures Contracts	(622,972)	–	–	(622,972)
Fair Value on Credit Default Swap Contracts	–	(72,291)	–	(72,291)
<b>Total Liabilities</b>	(622,972)	(3,267,519)	–	(3,890,491)

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)**
**Fair Value of Investments (continued)**
**Global Diversified Income FMP – 2024\***
**Financial Instruments at Fair Value through Profit or Loss**
**As at 30 June 2024**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Unrealised gain on Forward Currency Contracts	–	39,188	–	39,188
<b>Total Assets</b>	–	39,188	–	39,188
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(1,221)	–	(1,221)
<b>Total Liabilities</b>	–	(1,221)	–	(1,221)

**Financial Instruments at Fair Value through Profit or Loss**
**As at 31 December 2023**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Treasury Bills	–	18,765,889	–	18,765,889
Corporate Bonds	–	123,463,985	–	123,463,985
Government Bonds	–	1,727,993	–	1,727,993
Unrealised gain on Forward Currency Contracts	–	281,732	–	281,732
<b>Total Assets</b>	–	144,239,599	–	144,239,599

**Global Equity Megatrends**
**Financial Instruments at Fair Value through Profit or Loss**
**As at 30 June 2024**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	228,301,884	–	–	228,301,884
Unrealised gain on Forward Currency Contracts	–	888	–	888
<b>Total Assets</b>	228,301,884	888	–	228,302,772
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(2,045)	–	(2,045)
<b>Total Liabilities</b>	–	(2,045)	–	(2,045)

**Financial Instruments at Fair Value through Profit or Loss**
**As at 31 December 2023**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	141,492,601	–	–	141,492,601
Unrealised gain on Forward Currency Contracts	–	444	–	444
<b>Total Assets</b>	141,492,601	444	–	141,493,045

\* Portfolio liquidated on 28 June 2024.

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Global Flexible Credit Income

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	–	–	6,300,139	6,300,139
Asset Backed Securities	–	66,219,832	–	66,219,832
Corporate Bonds	–	299,940,432	–	299,940,432
Government Bonds	–	10,604,146	–	10,604,146
Term Loans	–	22,205,622	894,720	23,100,342
Investment Funds	6,826	–	–	6,826
Unrealised gain on Forward Currency Contracts	–	2,653,752	–	2,653,752
Unrealised gain on Futures Contracts	957,229	–	–	957,229
<b>Total Assets</b>	<b>964,055</b>	<b>401,623,784</b>	<b>7,194,859</b>	<b>409,782,698</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(529,546)	–	(529,546)
Unrealised loss on Futures Contracts	(631,966)	–	–	(631,966)
<b>Total Liabilities</b>	<b>(631,966)</b>	<b>(529,546)</b>	<b>–</b>	<b>(1,161,512)</b>

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	–	–	6,022,083	6,022,083
Asset Backed Securities	–	23,118,219	–	23,118,219
Corporate Bonds	–	295,514,545	758,917	296,273,462
Government Bonds	–	15,379,748	–	15,379,748
Term Loans	–	14,359,621	746,253	15,105,874
Investment Funds	66,832	–	–	66,832
Unrealised gain on Forward Currency Contracts	–	8,130,820	–	8,130,820
Unrealised gain on Futures Contracts	3,733,739	–	–	3,733,739
Unrealised gain on Total Return Swap Contracts	–	268,263	–	268,263
<b>Total Assets</b>	<b>3,800,571</b>	<b>356,771,216</b>	<b>7,527,253</b>	<b>368,099,040</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(3,447,658)	–	(3,447,658)
Unrealised loss on Futures Contracts	(5,173,223)	–	–	(5,173,223)
<b>Total Liabilities</b>	<b>(5,173,223)</b>	<b>(3,447,658)</b>	<b>–</b>	<b>(8,620,881)</b>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Global High Yield SDG Engagement

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	598,637,465	–	598,637,465
Term Loans	–	5,337,114	–	5,337,114
Repurchase Agreements	–	7,500,000	–	7,500,000
Unrealised gain on Forward Currency Contracts	–	2,198,229	–	2,198,229
<b>Total Assets</b>	–	613,672,808	–	613,672,808
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(494,907)	–	(494,907)
Unrealised loss on Futures Contracts	(37,813)	–	–	(37,813)
<b>Total Liabilities</b>	(37,813)	(494,907)	–	(532,720)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	530,465,171	2,034,310	532,499,481
Term Loans	–	4,933	–	4,933
Unrealised gain on Forward Currency Contracts	–	11,935,674	–	11,935,674
<b>Total Assets</b>	–	542,405,778	2,034,310	544,440,088
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(6,738,234)	–	(6,738,234)
<b>Total Liabilities</b>	–	(6,738,234)	–	(6,738,234)

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Global Investment Grade Credit

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	83,895,429	–	83,895,429
Government Bonds	–	610,897	–	610,897
Unrealised gain on Forward Currency Contracts	–	6,795	–	6,795
<b>Total Assets</b>	–	84,513,121	–	84,513,121
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(155,977)	–	(155,977)
<b>Total Liabilities</b>	–	(155,977)	–	(155,977)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	81,376,321	–	81,376,321
Government Bonds	–	2,082,454	–	2,082,454
Unrealised gain on Forward Currency Contracts	–	1,115	–	1,115
<b>Total Assets</b>	–	83,459,890	–	83,459,890
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(1,107,450)	–	(1,107,450)
<b>Total Liabilities</b>	–	(1,107,450)	–	(1,107,450)

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)**
**Fair Value of Investments (continued)**
**Global Opportunistic Bond**
**Financial Instruments at Fair Value through Profit or Loss**
**As at 30 June 2024**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Asset Backed Securities	–	1,452,058	–	1,452,058
Corporate Bonds	–	27,609,953	–	27,609,953
Government Bonds	–	20,044,700	–	20,044,700
Mortgage Backed Securities	–	13,190,281	–	13,190,281
Investment Funds	2,162	–	–	2,162
Unrealised gain on Forward Currency Contracts	–	2,293,505	–	2,293,505
Unrealised gain on Futures Contracts	293,984	–	–	293,984
Unrealised gain on Interest Rate Swap Contracts	–	35,683	–	35,683
Fair Value on Credit Default Swap Contracts	–	213,655	–	213,655
<b>Total Assets</b>	<b>296,146</b>	<b>64,839,835</b>	<b>–</b>	<b>65,135,981</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(1,762,771)	–	(1,762,771)
Unrealised loss on Futures Contracts	(72,179)	–	–	(72,179)
Fair Value on Credit Default Swap Contracts	–	(736,621)	–	(736,621)
Unrealised loss on Interest Rate Swap Contracts	–	(36,346)	–	(36,346)
<b>Total Liabilities</b>	<b>(72,179)</b>	<b>(2,535,738)</b>	<b>–</b>	<b>(2,607,917)</b>

**Financial Instruments at Fair Value through Profit or Loss**
**As at 31 December 2023**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Asset Backed Securities	–	1,817,743	–	1,817,743
Corporate Bonds	–	27,412,055	–	27,412,055
Government Bonds	–	21,133,383	–	21,133,383
Mortgage Backed Securities	–	14,565,802	–	14,565,802
Investment Funds	21,165	–	–	21,165
Unrealised gain on Forward Currency Contracts	–	4,673,609	–	4,673,609
Unrealised gain on Futures Contracts	839,044	–	–	839,044
Unrealised gain on Interest Rate Swap Contracts	–	76	–	76
Fair Value on Credit Default Swap Contracts	–	193,716	–	193,716
<b>Total Assets</b>	<b>860,209</b>	<b>69,796,384</b>	<b>–</b>	<b>70,656,593</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(6,577,836)	–	(6,577,836)
Unrealised loss on Futures Contracts	(356,573)	–	–	(356,573)
Fair Value on Credit Default Swap Contracts	–	(821,571)	–	(821,571)
Unrealised loss on Interest Rate Swap Contracts	–	(27)	–	(27)
<b>Total Liabilities</b>	<b>(356,573)</b>	<b>(7,399,434)</b>	<b>–</b>	<b>(7,756,007)</b>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Global Real Estate Securities

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	366,096	2,653,448	–	3,019,544
Real Estate Investment Trusts	12,671,407	4,054,720	–	16,726,127
Unrealised gain on Forward Currency Contracts	–	5,312	–	5,312
<b>Total Assets</b>	<b>13,037,503</b>	<b>6,713,480</b>	<b>–</b>	<b>19,750,983</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(1,869)	–	(1,869)
<b>Total Liabilities</b>	<b>–</b>	<b>(1,869)</b>	<b>–</b>	<b>(1,869)</b>

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	3,015,990	–	–	3,015,990
Real Estate Investment Trusts	17,071,668	–	–	17,071,668
Unrealised gain on Forward Currency Contracts	–	422,478	–	422,478
<b>Total Assets</b>	<b>20,087,658</b>	<b>422,478</b>	<b>–</b>	<b>20,510,136</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(250,684)	–	(250,684)
<b>Total Liabilities</b>	<b>–</b>	<b>(250,684)</b>	<b>–</b>	<b>(250,684)</b>

## Global Sustainable Equity

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	115,451,627	41,276,549	–	156,728,176
<b>Total Assets</b>	<b>115,451,627</b>	<b>41,276,549</b>	<b>–</b>	<b>156,728,176</b>

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	153,603,419	–	–	153,603,419
<b>Total Assets</b>	<b>153,603,419</b>	<b>–</b>	<b>–</b>	<b>153,603,419</b>



## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Global Sustainable Value

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	51,795,830	23,947,207	–	75,743,037
Real Estate Investment Trusts	1,281,133	151,597	–	1,432,730
Unrealised gain on Forward Currency Contracts	–	5,358	–	5,358
<b>Total Assets</b>	<b>53,076,963</b>	<b>24,104,162</b>	<b>–</b>	<b>77,181,125</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(3,747)	–	(3,747)
<b>Total Liabilities</b>	<b>–</b>	<b>(3,747)</b>	<b>–</b>	<b>(3,747)</b>

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	52,447,814	1,361,257	–	53,809,071
Real Estate Investment Trusts	1,116,404	–	–	1,116,404
Unrealised gain on Forward Currency Contracts	–	66,448	–	66,448
<b>Total Assets</b>	<b>53,564,218</b>	<b>1,427,705</b>	<b>–</b>	<b>54,991,923</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(46,897)	–	(46,897)
<b>Total Liabilities</b>	<b>–</b>	<b>(46,897)</b>	<b>–</b>	<b>(46,897)</b>

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

High Yield Bond

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Asset Backed Securities	–	55,958,462	–	55,958,462
Corporate Bonds	–	1,839,528,478	–	1,839,528,478
Term Loans	–	73,361,700	2,228,482	75,590,182
Investment Funds	368,773	–	–	368,773
Repurchase Agreements	–	147,000,000	–	147,000,000
Unrealised gain on Forward Currency Contracts	–	14,485,123	–	14,485,123
<b>Total Assets</b>	<b>368,773</b>	<b>2,130,333,763</b>	<b>2,228,482</b>	<b>2,132,931,018</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(3,376,508)	–	(3,376,508)
Unrealised loss on Total Return Swap Contracts	–	(215,188)	–	(215,188)
<b>Total Liabilities</b>	<b>–</b>	<b>(3,591,696)</b>	<b>–</b>	<b>(3,591,696)</b>

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Asset Backed Securities	–	10,897,982	–	10,897,982
Corporate Bonds	–	1,984,515,926	14,661,425	1,999,177,351
Government Bonds	–	36,225,768	–	36,225,768
Term Loans	–	43,084,058	–	43,084,058
Investment Funds	3,611,285	–	–	3,611,285
Unrealised gain on Forward Currency Contracts	–	40,709,223	–	40,709,223
<b>Total Assets</b>	<b>3,611,285</b>	<b>2,115,432,957</b>	<b>14,661,425</b>	<b>2,133,705,667</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(15,391,406)	–	(15,391,406)
Unrealised loss on Total Return Swap Contracts	–	(51,928)	–	(51,928)
<b>Total Liabilities</b>	<b>–</b>	<b>(15,443,334)</b>	<b>–</b>	<b>(15,443,334)</b>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## InnovAsia 5G

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	20,887,717	–	–	20,887,717
Unrealised gain on Forward Currency Contracts	–	27,125	–	27,125
<b>Total Assets</b>	<b>20,887,717</b>	<b>27,125</b>	<b>–</b>	<b>20,914,842</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(16,298)	–	(16,298)
<b>Total Liabilities</b>	<b>–</b>	<b>(16,298)</b>	<b>–</b>	<b>(16,298)</b>

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	22,524,887	–	–	22,524,887
Unrealised gain on Forward Currency Contracts	–	299,135	–	299,135
<b>Total Assets</b>	<b>22,524,887</b>	<b>299,135</b>	<b>–</b>	<b>22,824,022</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(60,136)	–	(60,136)
<b>Total Liabilities</b>	<b>–</b>	<b>(60,136)</b>	<b>–</b>	<b>(60,136)</b>

## Japan Equity Engagement

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 JPY	Level 2 JPY	Level 3 JPY	Total JPY
<b>Financial Assets held for trading</b>				
Equities	17,687,135,800	–	–	17,687,135,800
Unrealised gain on Forward Currency Contracts	–	893,937	–	893,937
<b>Total Assets</b>	<b>17,687,135,800</b>	<b>893,937</b>	<b>–</b>	<b>17,688,029,737</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(93,694)	–	(93,694)
<b>Total Liabilities</b>	<b>–</b>	<b>(93,694)</b>	<b>–</b>	<b>(93,694)</b>

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Japan Equity Engagement (continued)

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 JPY	Level 2 JPY	Level 3 JPY	Total JPY
<b>Financial Assets held for trading</b>				
Equities	15,961,893,000	–	–	15,961,893,000
Unrealised gain on Forward Currency Contracts	–	128,484,079	–	128,484,079
<b>Total Assets</b>	15,961,893,000	128,484,079	–	16,090,377,079
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(42,002,252)	–	(42,002,252)
<b>Total Liabilities</b>	–	(42,002,252)	–	(42,002,252)

Macro Opportunities FX\*

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Financial Assets held for trading</b>				
Treasury Bills	–	2,407,376	–	2,407,376
Corporate Bonds	–	347,166	–	347,166
Unrealised gain on Forward Currency Contracts	–	4,627,295	–	4,627,295
<b>Total Assets</b>	–	7,381,837	–	7,381,837
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(4,613,695)	–	(4,613,695)
<b>Total Liabilities</b>	–	(4,613,695)	–	(4,613,695)

Next Generation Mobility

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	105,910,136	40,012,809	–	145,922,945
Unrealised gain on Forward Currency Contracts	–	781	–	781
<b>Total Assets</b>	105,910,136	40,013,590	–	145,923,726
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(616)	–	(616)
<b>Total Liabilities</b>	–	(616)	–	(616)

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Next Generation Mobility (continued)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	149,804,841	1,389,795	–	151,194,636
Real Estate Investment Trusts	1,619,728	–	–	1,619,728
Unrealised gain on Forward Currency Contracts	–	20,789	–	20,789
<b>Total Assets</b>	<b>151,424,569</b>	<b>1,410,584</b>	<b>–</b>	<b>152,835,153</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(10,365)	–	(10,365)
<b>Total Liabilities</b>	<b>–</b>	<b>(10,365)</b>	<b>–</b>	<b>(10,365)</b>

\*Portfolio liquidated on 8 February 2024.

## Next Generation Space Economy

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	19,994,485	10,064,785	–	30,059,270
<b>Total Assets</b>	<b>19,994,485</b>	<b>10,064,785</b>	<b>–</b>	<b>30,059,270</b>

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	17,658,423	1,016,293	–	18,674,716
<b>Total Assets</b>	<b>17,658,423</b>	<b>1,016,293</b>	<b>–</b>	<b>18,674,716</b>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Responsible Asian Debt - Hard Currency

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	48,683,297	–	48,683,297
Government Bonds	–	12,484,417	–	12,484,417
Unrealised gain on Forward Currency Contracts	–	18,585	–	18,585
Unrealised gain on Futures Contracts	47,296	–	–	47,296
<b>Total Assets</b>	47,296	61,186,299	–	61,233,595
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(14,080)	–	(14,080)
Unrealised loss on Futures Contracts	(40,872)	–	–	(40,872)
<b>Total Liabilities</b>	(40,872)	(14,080)	–	(54,952)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Treasury Bills	–	2,496,736	–	2,496,736
Corporate Bonds	–	45,692,223	–	45,692,223
Government Bonds	–	12,025,196	–	12,025,196
Unrealised gain on Forward Currency Contracts	–	127,055	–	127,055
Unrealised gain on Futures Contracts	255,858	–	–	255,858
Unrealised gain on Interest Rate Swap Contracts	–	575	–	575
<b>Total Assets</b>	255,858	60,341,785	–	60,597,643
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(135,330)	–	(135,330)
Unrealised loss on Futures Contracts	(128,113)	–	–	(128,113)
Unrealised loss on Interest Rate Swap Contracts	–	(21)	–	(21)
<b>Total Liabilities</b>	(128,113)	(135,351)	–	(263,464)

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Short Duration Emerging Market Debt

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	2,309,479,368	500,000	2,309,979,368
Government Bonds	–	1,422,540,438	–	1,422,540,438
Repurchase Agreements	–	12,000,000	–	12,000,000
Unrealised gain on Forward Currency Contracts	–	7,279,484	–	7,279,484
<b>Total Assets</b>	–	3,751,299,290	500,000	3,751,799,290
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(32,012,576)	–	(32,012,576)
<b>Total Liabilities</b>	–	(32,012,576)	–	(32,012,576)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Treasury Bills	–	53,894,704	–	53,894,704
Corporate Bonds	–	2,405,987,373	500,000	2,406,487,373
Government Bonds	–	1,307,631,941	–	1,307,631,941
Investment Funds	–	49,810,000	–	49,810,000
Unrealised gain on Forward Currency Contracts	–	64,552,046	–	64,552,046
<b>Total Assets</b>	–	3,881,876,064	500,000	3,882,376,064
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(9,131,675)	–	(9,131,675)
<b>Total Liabilities</b>	–	(9,131,675)	–	(9,131,675)

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Short Duration High Yield SDG Engagement

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	626,519,656	–	626,519,656
Term Loans	–	45,227,117	–	45,227,117
Investment Funds	24,613	–	–	24,613
Repurchase Agreements	–	13,000,000	–	13,000,000
Unrealised gain on Forward Currency Contracts	–	1,646,934	–	1,646,934
<b>Total Assets</b>	<b>24,613</b>	<b>686,393,707</b>	<b>–</b>	<b>686,418,320</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(6,439,402)	–	(6,439,402)
<b>Total Liabilities</b>	<b>–</b>	<b>(6,439,402)</b>	<b>–</b>	<b>(6,439,402)</b>

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	659,326,845	4,686,892	664,013,737
Term Loans	–	12,793,556	626,491	13,420,047
Investment Funds	241,028	–	–	241,028
Unrealised gain on Forward Currency Contracts	–	15,254,920	–	15,254,920
<b>Total Assets</b>	<b>241,028</b>	<b>687,375,321</b>	<b>5,313,383</b>	<b>692,929,732</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(3,114,085)	–	(3,114,085)
<b>Total Liabilities</b>	<b>–</b>	<b>(3,114,085)</b>	<b>–</b>	<b>(3,114,085)</b>



**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)**
**Fair Value of Investments (continued)**
**Strategic Income**
**Financial Instruments at Fair Value through Profit or Loss**
**As at 30 June 2024**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Treasury Bills	–	132,950,816	–	132,950,816
Agency Bonds	–	757,407	–	757,407
Asset Backed Securities	–	690,390,495	–	690,390,495
Corporate Bonds	–	718,658,683	–	718,658,683
Government Bonds	–	237,399,857	–	237,399,857
Mortgage Backed Securities	–	1,431,213,971	–	1,431,213,971
Municipal Bonds	–	12,612,180	–	12,612,180
Term Loans	–	80,465,100	4,810,764	85,275,864
Investment Funds	14,891	55,838,984	–	55,853,875
Repurchase Agreements	–	16,500,000	–	16,500,000
Unrealised gain on Forward Currency Contracts	–	9,940,128	–	9,940,128
Unrealised gain on Futures Contracts	5,735,673	–	–	5,735,673
Unrealised gain on Interest Rate Swap Contracts	–	151,451	–	151,451
Unrealised gain on Total Return Swap Contracts	–	328,310	–	328,310
<b>Total Assets</b>	<b>5,750,564</b>	<b>3,387,207,382</b>	<b>4,810,764</b>	<b>3,397,768,710</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(10,615,127)	–	(10,615,127)
Unrealised loss on Futures Contracts	(2,863,421)	–	–	(2,863,421)
Unrealised loss on Interest Rate Swap Contracts	–	(978,135)	–	(978,135)
<b>Total Liabilities</b>	<b>(2,863,421)</b>	<b>(11,593,262)</b>	<b>–</b>	<b>(14,456,683)</b>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Strategic Income (continued)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	–	22,512	–	22,512
Treasury Bills	–	221,166,130	–	221,166,130
Agency Bonds	–	781,434	–	781,434
Asset Backed Securities	–	211,031,917	–	211,031,917
Corporate Bonds	–	534,569,806	1,274,504	535,844,310
Government Bonds	–	175,669,880	–	175,669,880
Mortgage Backed Securities	–	918,338,562	–	918,338,562
Municipal Bonds	–	12,918,823	–	12,918,823
Term Loans	–	429,819	–	429,819
Investment Funds	145,814	60,620,640	–	60,766,454
Unrealised gain on Forward Currency Contracts	–	20,251,351	–	20,251,351
Unrealised gain on Futures Contracts	3,637,375	–	–	3,637,375
Fair Value on Purchased Swaptions	–	15,122	–	15,122
Fair Value on Credit Default Swap Contracts	–	905,422	–	905,422
Unrealised gain on Interest Rate Swap Contracts	–	834,927	–	834,927
Unrealised gain on Total Return Swap Contracts	–	461,585	–	461,585
<b>Total Assets</b>	<b>3,783,189</b>	<b>2,158,017,930</b>	<b>1,274,504</b>	<b>2,163,075,623</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(5,513,615)	–	(5,513,615)
Unrealised loss on Futures Contracts	(18,576,468)	–	–	(18,576,468)
Unrealised loss on Interest Rate Swap Contracts	–	(1,085,681)	–	(1,085,681)
<b>Total Liabilities</b>	<b>(18,576,468)</b>	<b>(6,599,296)</b>	<b>–</b>	<b>(25,175,764)</b>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Sustainable Asia High Yield

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	27,402,423	–	27,402,423
Government Bonds	–	2,243,513	–	2,243,513
Unrealised gain on Forward Currency Contracts	–	1,970	–	1,970
Unrealised gain on Futures Contracts	8,399	–	–	8,399
<b>Total Assets</b>	<b>8,399</b>	<b>29,647,906</b>	<b>–</b>	<b>29,656,305</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(1,898)	–	(1,898)
Unrealised loss on Futures Contracts	(3,297)	–	–	(3,297)
<b>Total Liabilities</b>	<b>(3,297)</b>	<b>(1,898)</b>	<b>–</b>	<b>(5,195)</b>

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	24,364,117	–	24,364,117
Government Bonds	–	2,505,094	–	2,505,094
Unrealised gain on Forward Currency Contracts	–	16,926	–	16,926
Unrealised gain on Futures Contracts	23,897	–	–	23,897
<b>Total Assets</b>	<b>23,897</b>	<b>26,886,137</b>	<b>–</b>	<b>26,910,034</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(496)	–	(496)
Unrealised loss on Futures Contracts	(58,271)	–	–	(58,271)
<b>Total Liabilities</b>	<b>(58,271)</b>	<b>(496)</b>	<b>–</b>	<b>(58,767)</b>

FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

Fair Value of Investments (continued)

Sustainable Emerging Market Corporate Debt

Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	106,392,923	–	106,392,923
Government Bonds	–	8,111,515	–	8,111,515
Unrealised gain on Forward Currency Contracts	–	123,194	–	123,194
Unrealised gain on Futures Contracts	7,109	–	–	7,109
Fair Value on Credit Default Swap Contracts	–	159,754	–	159,754
<b>Total Assets</b>	<b>7,109</b>	<b>114,787,386</b>	<b>–</b>	<b>114,794,495</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(738,428)	–	(738,428)
Unrealised loss on Futures Contracts	(78,515)	–	–	(78,515)
<b>Total Liabilities</b>	<b>(78,515)</b>	<b>(738,428)</b>	<b>–</b>	<b>(816,943)</b>

Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	83,464,415	–	83,464,415
Government Bonds	–	7,168,384	–	7,168,384
Unrealised gain on Forward Currency Contracts	–	1,906,675	–	1,906,675
Unrealised gain on Futures Contracts	27,031	–	–	27,031
<b>Total Assets</b>	<b>27,031</b>	<b>92,539,474</b>	<b>–</b>	<b>92,566,505</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(235,957)	–	(235,957)
Unrealised loss on Futures Contracts	(236,161)	–	–	(236,161)
<b>Total Liabilities</b>	<b>(236,161)</b>	<b>(235,957)</b>	<b>–</b>	<b>(472,118)</b>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Sustainable Emerging Market Debt - Hard Currency

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	46,883,354	–	46,883,354
Government Bonds	–	502,548,426	–	502,548,426
Repurchase Agreements	–	1,000,000	–	1,000,000
Unrealised gain on Forward Currency Contracts	–	2,500,849	–	2,500,849
Unrealised gain on Futures Contracts	1,934,382	–	–	1,934,382
Fair Value on Credit Default Swap Contracts	–	498,689	–	498,689
<b>Total Assets</b>	1,934,382	553,431,318	–	555,365,700
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(5,289,407)	–	(5,289,407)
Unrealised loss on Futures Contracts	(1,361,004)	–	–	(1,361,004)
<b>Total Liabilities</b>	(1,361,004)	(5,289,407)	–	(6,650,411)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	28,120,429	–	28,120,429
Government Bonds	–	387,681,779	–	387,681,779
Unrealised gain on Forward Currency Contracts	–	8,781,301	–	8,781,301
Unrealised gain on Futures Contracts	7,590,987	–	–	7,590,987
<b>Total Assets</b>	7,590,987	424,583,509	–	432,174,496
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(2,051,066)	–	(2,051,066)
Unrealised loss on Futures Contracts	(3,655,629)	–	–	(3,655,629)
<b>Total Liabilities</b>	(3,655,629)	(2,051,066)	–	(5,706,695)

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

 Tactical Macro<sup>1</sup>

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Treasury Bills	–	24,068,733	–	24,068,733
Unrealised gain on Forward Currency Contracts	–	40,006	–	40,006
Unrealised gain on Futures Contracts	11,998	–	–	11,998
Purchased Options Contracts	12,297	226,809	–	239,106
Unrealised gain on Total Return Swap Contracts	–	12,304	–	12,304
<b>Total Assets</b>	<b>24,295</b>	<b>24,347,852</b>	<b>–</b>	<b>24,372,147</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(19,327)	–	(19,327)
Unrealised loss on Futures Contracts	(7,259)	–	–	(7,259)
Written Options Contracts	(1,525)	(179,288)	–	(180,813)
<b>Total Liabilities</b>	<b>(8,784)</b>	<b>(198,615)</b>	<b>–</b>	<b>(207,399)</b>

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Treasury Bills	–	22,994,103	–	22,994,103
Unrealised gain on Forward Currency Contracts	–	67,331	–	67,331
Unrealised gain on Futures Contracts	8,973	–	–	8,973
Purchased Options Contracts	267,084	92,215	–	359,299
<b>Total Assets</b>	<b>276,057</b>	<b>23,153,649</b>	<b>–</b>	<b>23,429,706</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(36,811)	–	(36,811)
Unrealised loss on Futures Contracts	(28,337)	–	–	(28,337)
Written Options Contracts	(115,463)	(81,790)	–	(197,253)
<b>Total Liabilities</b>	<b>(143,800)</b>	<b>(118,601)</b>	<b>–</b>	<b>(262,401)</b>

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)**
**Fair Value of Investments (continued)**
**Ultra Short Term Euro Bond**
**Financial Instruments at Fair Value through Profit or Loss**
**As at 30 June 2024**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Financial Assets held for trading</b>				
Asset Backed Securities	–	133,321,969	–	133,321,969
Corporate Bonds	–	893,017,935	–	893,017,935
Government Bonds	–	88,753,537	–	88,753,537
Investment Funds	–	14,183,500	–	14,183,500
Unrealised gain on Forward Currency Contracts	–	97,790	–	97,790
Unrealised gain on Futures Contracts	1,063,882	–	–	1,063,882
Unrealised gain on Inflation Swap Contracts	–	403,358	–	403,358
<b>Total Assets</b>	<b>1,063,882</b>	<b>1,129,778,089</b>	<b>–</b>	<b>1,130,841,971</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(73,683)	–	(73,683)
Unrealised loss on Futures Contracts	(894,750)	–	–	(894,750)
Fair Value on Credit Default Swap Contracts	–	(2,014,086)	–	(2,014,086)
Unrealised loss on Inflation Swap Contracts	–	(347,049)	–	(347,049)
Unrealised loss on Interest Rate Swap Contracts	–	(541,636)	–	(541,636)
<b>Total Liabilities</b>	<b>(894,750)</b>	<b>(2,976,454)</b>	<b>–</b>	<b>(3,871,204)</b>

**Financial Instruments at Fair Value through Profit or Loss**
**As at 31 December 2023**

	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
<b>Financial Assets held for trading</b>				
Treasury Bills	–	8,960,964	–	8,960,964
Asset Backed Securities	–	90,687,160	–	90,687,160
Corporate Bonds	–	789,167,617	–	789,167,617
Government Bonds	–	75,386,047	–	75,386,047
Unrealised gain on Forward Currency Contracts	–	235,719	–	235,719
Unrealised gain on Futures Contracts	509,420	–	–	509,420
Unrealised gain on Inflation Swap Contracts	–	531,378	–	531,378
<b>Total Assets</b>	<b>509,420</b>	<b>964,968,885</b>	<b>–</b>	<b>965,478,305</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(2,512,078)	–	(2,512,078)
Unrealised loss on Futures Contracts	(2,783,686)	–	–	(2,783,686)
Fair Value on Credit Default Swap Contracts	–	(2,179,454)	–	(2,179,454)
Unrealised loss on Inflation Swap Contracts	–	(293,227)	–	(293,227)
Unrealised loss on Interest Rate Swap Contracts	–	(248,422)	–	(248,422)
<b>Total Liabilities</b>	<b>(2,783,686)</b>	<b>(5,233,181)</b>	<b>–</b>	<b>(8,016,867)</b>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Uncorrelated Strategies

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	26,029,523	–	–	26,029,523
Real Estate Investment Trusts	1,406,961	–	–	1,406,961
Participatory Notes	145,624	–	–	145,624
Treasury Bills	–	404,936,028	–	404,936,028
Corporate Bonds	–	66,105,781	–	66,105,781
Unrealised gain on Forward Currency Contracts	–	21,375,358	–	21,375,358
Unrealised gain on Futures Contracts	7,178,380	271,305	–	7,449,685
Purchased Options Contracts	48,928,913	115,082,798	343,852	164,355,563
Unrealised gain on Contracts for Differences	–	22,180,191	617	22,180,808
Fair Value on Purchased Swaptions	–	136,767	–	136,767
Fair Value on Credit Default Swap Contracts	–	17,301	–	17,301
Unrealised gain on Interest Rate Swap Contracts	–	82,287	–	82,287
Unrealised gain on Total Return Swap Contracts	–	1,286,521	–	1,286,521
Unrealised gain on Correlation Swap Contracts	–	399,351	–	399,351
Unrealised gain on Variance Swap Contracts	–	138,009	4,323,035	4,461,044
Unrealised gain on Volatility Swap Contracts	–	7,743,950	2,086,785	9,830,735
<b>Total Assets</b>	<b>83,689,401</b>	<b>639,755,647</b>	<b>6,754,289</b>	<b>730,199,337</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(12,493,555)	–	(12,493,555)
Unrealised loss on Futures Contracts	(6,619,884)	(22,822)	–	(6,642,706)
Written Options Contracts	(8,810,300)	(148,697,210)	(10)	(157,507,520)
Unrealised loss on Contracts for Differences	–	(9,346,279)	(405,053)	(9,751,332)
Fair Value on Written Swaptions	–	(63,318)	–	(63,318)
Fair Value on Credit Default Swap Contracts	–	(353,633)	–	(353,633)
Unrealised loss on Interest Rate Swap Contracts	–	(169,631)	–	(169,631)
Unrealised loss on Total Return Swap Contracts	–	(1,625,161)	–	(1,625,161)
Unrealised loss on Variance Swap Contracts	–	–	(430,729)	(430,729)
Unrealised loss on Volatility Swap Contracts	–	(6,200,131)	(24,705)	(6,224,836)
<b>Total Liabilities</b>	<b>(15,430,184)</b>	<b>(178,971,740)</b>	<b>(860,497)</b>	<b>(195,262,421)</b>



## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## Uncorrelated Strategies (continued)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Corporate Bonds	–	120,618,827	–	120,618,827
Equities	77,292,452	–	–	77,292,452
Government Bonds	–	38,964,571	–	38,964,571
Participatory Notes	16,551	20,494	–	37,045
Real Estate Investment Trusts	1,217,656	–	–	1,217,656
Treasury Bills	–	707,195,701	–	707,195,701
Unrealised gain on Forward Currency Contracts	–	91,871,867	–	91,871,867
Unrealised gain on Futures Contracts	18,420,818	–	–	18,420,818
Purchased Options Contracts	76,813,301	205,683,748	739,333	283,236,382
Unrealised gain on Contracts for Differences	–	106,922,939	622	106,923,561
Purchased Swaptions	–	40,202	–	40,202
Fair Value on Credit Default Swap Contracts	–	686,246	–	686,246
Unrealised gain on Interest Rate Swap Contracts	–	3,727,082	–	3,727,082
Unrealised gain on Total Return Swap Contracts	–	3,395,463	–	3,395,463
Unrealised gain on Correlation Swap Contracts	–	379,911	–	379,911
Unrealised gain on Variance Swap Contracts	–	85,377	3,742,835	3,828,212
Unrealised gain on Volatility Swap Contracts	–	15,951,941	2,474,234	18,426,175
<b>Total Assets</b>	<b>173,760,778</b>	<b>1,295,544,369</b>	<b>6,957,024</b>	<b>1,476,262,171</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(53,084,382)	–	(53,084,382)
Unrealised loss on Futures Contracts	(24,576,840)	(16,558)	–	(24,593,398)
Written Options Contracts	(24,217,092)	(354,499,520)	(612)	(378,717,224)
Unrealised loss on Contracts for Differences	–	(20,286,524)	(404,714)	(20,691,238)
Written Swaptions	–	(29,043)	–	(29,043)
Fair Value on Credit Default Swap Contracts	–	(1,305,860)	–	(1,305,860)
Unrealised loss on Interest Rate Swap Contracts	–	(9,089,737)	–	(9,089,737)
Unrealised loss on Total Return Swap Contracts	–	(3,021,166)	–	(3,021,166)
Unrealised loss on Variance Swap Contracts	–	(418,672)	(96,004)	(514,676)
Unrealised Loss on Volatility Swap Contracts	–	(8,805,597)	(105,892)	(8,911,489)
<b>Total Liabilities</b>	<b>(48,793,932)</b>	<b>(450,557,059)</b>	<b>(607,222)</b>	<b>(499,958,213)</b>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## US Equity

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	74,722,739	–	–	74,722,739
Unrealised gain on Forward Currency Contracts	–	406,947	–	406,947
<b>Total Assets</b>	<b>74,722,739</b>	<b>406,947</b>	<b>–</b>	<b>75,129,686</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(1,731,159)	–	(1,731,159)
<b>Total Liabilities</b>	<b>–</b>	<b>(1,731,159)</b>	<b>–</b>	<b>(1,731,159)</b>

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	45,872,647	–	–	45,872,647
Unrealised gain on Forward Currency Contracts	–	1,253,492	–	1,253,492
<b>Total Assets</b>	<b>45,872,647</b>	<b>1,253,492</b>	<b>–</b>	<b>47,126,139</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(118,963)	–	(118,963)
<b>Total Liabilities</b>	<b>–</b>	<b>(118,963)</b>	<b>–</b>	<b>(118,963)</b>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## US Equity Index PutWrite

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Government Bonds	–	673,716,341	–	673,716,341
Unrealised gain on Forward Currency Contracts	–	5,541,028	–	5,541,028
<b>Total Assets</b>	–	679,257,369	–	679,257,369
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(316,637)	–	(316,637)
Written Options Contracts	(5,328,845)	–	–	(5,328,845)
<b>Total Liabilities</b>	(5,328,845)	(316,637)	–	(5,645,482)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Government Bonds	–	663,357,136	–	663,357,136
Unrealised gain on Forward Currency Contracts	–	12,128,805	–	12,128,805
<b>Total Assets</b>	–	675,485,941	–	675,485,941
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(538,104)	–	(538,104)
Written Options Contracts	(5,184,365)	(67,430)	–	(5,251,795)
<b>Total Liabilities</b>	(5,184,365)	(605,534)	–	(5,789,899)

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## US Large Cap Value

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	968,466,730	–	–	968,466,730
Unrealised gain on Forward Currency Contracts	–	96,180	–	96,180
<b>Total Assets</b>	<b>968,466,730</b>	<b>96,180</b>	<b>–</b>	<b>968,562,910</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(33,677)	–	(33,677)
<b>Total Liabilities</b>	<b>–</b>	<b>(33,677)</b>	<b>–</b>	<b>(33,677)</b>

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	1,847,675,317	–	–	1,847,675,317
Real Estate Investment Trusts	3,901,309	–	–	3,901,309
Unrealised gain on Forward Currency Contracts	–	1,119,012	–	1,119,012
<b>Total Assets</b>	<b>1,851,576,626</b>	<b>1,119,012</b>	<b>–</b>	<b>1,852,695,638</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(115,827)	–	(115,827)
<b>Total Liabilities</b>	<b>–</b>	<b>(115,827)</b>	<b>–</b>	<b>(115,827)</b>

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)**
**Fair Value of Investments (continued)**
**US Long Short Equity**
**Financial Instruments at Fair Value through Profit or Loss**
**As at 30 June 2024**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	172,165,082	1,466,752	1,538,670	175,170,504
Real Estate Investment Trusts	3,015,257	–	–	3,015,257
Corporate Bonds	–	414,009	–	414,009
Term Loans	–	–	487,831	487,831
Unrealised gain on Forward Currency Contracts	–	282,783	–	282,783
Unrealised gain on Futures Contracts	10,919	–	–	10,919
Unrealised gain on Contracts for Differences	–	500,040	–	500,040
Unrealised gain on Total Return Swap Contracts	–	3,638	–	3,638
<b>Total Assets</b>	<b>175,191,258</b>	<b>2,667,222</b>	<b>2,026,501</b>	<b>179,884,981</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(118,965)	–	(118,965)
Unrealised loss on Futures Contracts	(154,275)	–	–	(154,275)
Written Options Contracts	(4,650)	–	–	(4,650)
Unrealised loss on Contracts for Differences	–	(535,067)	–	(535,067)
Unrealised loss on Total Return Swap Contracts	–	(1,759,315)	–	(1,759,315)
<b>Total Liabilities</b>	<b>(158,925)</b>	<b>(2,413,347)</b>	<b>–</b>	<b>(2,572,272)</b>

**Financial Instruments at Fair Value through Profit or Loss**
**As at 31 December 2023**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	165,044,733	–	1,538,670	166,583,403
Real Estate Investment Trusts	3,534,047	–	–	3,534,047
Corporate Bonds	–	7,670,535	–	7,670,535
Term Loans	–	–	487,831	487,831
Unrealised gain on Forward Currency Contracts	–	3,283,704	–	3,283,704
Unrealised gain on Contracts for Differences	–	624,429	–	624,429
<b>Total Assets</b>	<b>168,578,780</b>	<b>11,578,668</b>	<b>2,026,501</b>	<b>182,183,949</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(342,870)	–	(342,870)
Unrealised loss on Futures Contracts	(1,003,428)	–	–	(1,003,428)
Written Options Contracts	(15,714)	–	–	(15,714)
Unrealised loss on Contracts for Differences	–	(2,740,096)	–	(2,740,096)
Unrealised loss on Total Return Swap Contracts	–	(4,635,993)	–	(4,635,993)
<b>Total Liabilities</b>	<b>(1,019,142)</b>	<b>(7,718,959)</b>	<b>–</b>	<b>(8,738,101)</b>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## US Multi Cap Opportunities

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	342,502,357	–	–	342,502,357
Unrealised gain on Forward Currency Contracts	–	530,914	–	530,914
<b>Total Assets</b>	<b>342,502,357</b>	<b>530,914</b>	<b>–</b>	<b>343,033,271</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(142,424)	–	(142,424)
<b>Total Liabilities</b>	<b>–</b>	<b>(142,424)</b>	<b>–</b>	<b>(142,424)</b>

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	396,982,739	–	–	396,982,739
Unrealised gain on Forward Currency Contracts	–	1,843,892	–	1,843,892
<b>Total Assets</b>	<b>396,982,739</b>	<b>1,843,892</b>	<b>–</b>	<b>398,826,631</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(325,170)	–	(325,170)
<b>Total Liabilities</b>	<b>–</b>	<b>(325,170)</b>	<b>–</b>	<b>(325,170)</b>

## US Real Estate Securities

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	4,837,748	–	–	4,837,748
Real Estate Investment Trusts	414,310,341	–	–	414,310,341
Unrealised gain on Forward Currency Contracts	–	1,223,951	–	1,223,951
<b>Total Assets</b>	<b>419,148,089</b>	<b>1,223,951</b>	<b>–</b>	<b>420,372,040</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(194,797)	–	(194,797)
<b>Total Liabilities</b>	<b>–</b>	<b>(194,797)</b>	<b>–</b>	<b>(194,797)</b>

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## US Real Estate Securities (continued)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Real Estate Investment Trusts	519,992,632	–	–	519,992,632
Unrealised gain on Forward Currency Contracts	–	2,358,847	–	2,358,847
<b>Total Assets</b>	519,992,632	2,358,847	–	522,351,479
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(441,683)	–	(441,683)
<b>Total Liabilities</b>	–	(441,683)	–	(441,683)

## US Small Cap

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	591,461,906	2,936,836	–	594,398,742
Unrealised gain on Forward Currency Contracts	–	209,651	–	209,651
<b>Total Assets</b>	591,461,906	3,146,487	–	594,608,393
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(44,887)	–	(44,887)
<b>Total Liabilities</b>	–	(44,887)	–	(44,887)

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	618,452,600	3,839,310	–	622,291,910
Unrealised gain on Forward Currency Contracts	–	747,370	–	747,370
<b>Total Assets</b>	618,452,600	4,586,680	–	623,039,280
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(137,144)	–	(137,144)
<b>Total Liabilities</b>	–	(137,144)	–	(137,144)

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 10. FINANCIAL INSTRUMENT DISCLOSURES (CONTINUED)

## Fair Value of Investments (continued)

## US Small Cap Intrinsic Value

## Financial Instruments at Fair Value through Profit or Loss

As at 30 June 2024

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	316,632,123	–	–	316,632,123
Corporate Bonds	–	–	0	0
Unrealised gain on Forward Currency Contracts	–	4,139	–	4,139
<b>Total Assets</b>	<b>316,632,123</b>	<b>4,139</b>	<b>–</b>	<b>316,636,262</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(1,893)	–	(1,893)
<b>Total Liabilities</b>	<b>–</b>	<b>(1,893)</b>	<b>–</b>	<b>(1,893)</b>

## Financial Instruments at Fair Value through Profit or Loss

As at 31 December 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total US\$
<b>Financial Assets held for trading</b>				
Equities	299,826,372	–	–	299,826,372
Real Estate Investment Trusts	1,910,421	–	–	1,910,421
<b>Total Assets</b>	<b>301,736,793</b>	<b>–</b>	<b>–</b>	<b>301,736,793</b>
<b>Financial Liabilities held for trading</b>				
Unrealised loss on Forward Currency Contracts	–	(398)	–	(398)
<b>Total Liabilities</b>	<b>–</b>	<b>(398)</b>	<b>–</b>	<b>(398)</b>

<sup>1</sup> Portfolio launched during the prior reporting period.



**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**
**11. EXCHANGE RATES**

The following exchange rates have been used to translate foreign currency assets and liabilities at period end 30 June 2024:

US\$ 1=AED 3.67300	US\$ 1=CRC 522.50000	US\$ 1=ILS 3.76720	US\$ 1=PEN 3.83075	US\$ 1=TRY 32.78350
US\$ 1=ARS 1,354.61000	US\$ 1=CZK 23.36880	US\$ 1=INR 83.38750	US\$ 1=PHP 58.60900	US\$ 1=TWD 32.44150
US\$ 1=AUD 1.49734	US\$ 1=DKK 6.95820	US\$ 1=JPY 160.86000	US\$ 1=PLN 4.02005	US\$ 1=UGX 3,710.00000
US\$ 1=BRL 5.55445	US\$ 1=DOP 59.10000	US\$ 1=KES 129.25000	US\$ 1=QAR 3.64100	US\$ 1=UYU 39.43500
US\$ 1=CAD 1.36835	US\$ 1=EGP 48.03000	US\$ 1=KRW 1,376.50000	US\$ 1=RON 4.64400	US\$ 1=VND 25,455.00000
US\$ 1=CHF 0.89860	US\$ 1=EUR 0.93305	US\$ 1=LKR 305.95000	US\$ 1=RSD 109.17500	US\$ 1=ZAR 18.26000
US\$ 1=CLP 943.92500	US\$ 1=GBP 0.79108	US\$ 1=MXN 18.28550	US\$ 1=RUB 86.25000	US\$ 1=ZMW 23.97500
US\$ 1=CNH 7.30085	US\$ 1=GHS 15.30000	US\$ 1=MYR 4.71750	US\$ 1=SAR 3.75160	
US\$ 1=CNY 7.26605	US\$ 1=HKD 7.80740	US\$ 1=NGN 1,515.00000	US\$ 1=SEK 10.59020	
US\$ 1=CNY 7.30085	US\$ 1=HUF 368.48615	US\$ 1=NOK 10.64750	US\$ 1=SGD 1.35525	
US\$ 1=COP 4,144.15000	US\$ 1=IDR 16,375.00000	US\$ 1=NZD 1.64109	US\$ 1=THB 36.69750	
€ 1=AUD 1.60478	€ 1=CZK 25.04551	€ 1=HKD 8.36758	€ 1=PLN 4.30849	€ 1=SGD 1.45249
€ 1=CAD 1.46653	€ 1=DKK 7.45745	€ 1=JPY 172.40171	€ 1=SEK 11.35005	€ 1=USD 1.07175
€ 1=CHF 0.96307	€ 1=GBP 0.84784	€ 1=NOK 11.41146		
CNH 1=CNY 1.00000	CNH 1=GBP 0.10835	CNH 1=SGD 0.18563		
CNH 1=EUR 0.12780	CNH 1=HKD 1.06938	CNH 1=USD 0.13697		
¥ 1=EUR 0.00580	¥ 1=GBP 0.00492	¥ 1=USD 0.00622		

The following exchange rates have been used to translate foreign currency assets and liabilities at year end 31 December 2023:

US\$ 1=AED 3.67275	US\$ 1=CZK 22.34960	US\$ 1=ILS 3.60090	US\$ 1=NZD 1.57940	US\$ 1=SGD 1.31910
US\$ 1=ARS 975.38000	US\$ 1=DKK 6.74835	US\$ 1=INR 83.21375	US\$ 1=PEN 3.70260	US\$ 1=THB 34.13250
US\$ 1=AUD 1.46552	US\$ 1=DOP 58.06000	US\$ 1=JPY 140.98000	US\$ 1=PHP 55.37500	US\$ 1=TRY 29.53400
US\$ 1=BRL 4.85760	US\$ 1=EGP 30.92500	US\$ 1=KES 157.00000	US\$ 1=PLN 3.93225	US\$ 1=TWD 30.69050
US\$ 1=CAD 1.31860	US\$ 1=EUR 0.90526	US\$ 1=KRW 1,287.90000	US\$ 1=QAR 3.64100	US\$ 1=UGX 3,780.00000
US\$ 1=CHF 0.84165	US\$ 1=GBP 0.78444	US\$ 1=KZT 455.89000	US\$ 1=RON 4.50360	US\$ 1=UYU 39.04000
US\$ 1=CLP 873.28500	US\$ 1=GHS 11.91500	US\$ 1=MXN 16.93450	US\$ 1=RSD 106.13000	US\$ 1=VND 24,262.00000
US\$ 1=CNH 7.12060	US\$ 1=HKD 7.80855	US\$ 1=MYR 4.59500	US\$ 1=RUB 89.40000	US\$ 1=ZAR 18.28750
US\$ 1=CNY 7.09220	US\$ 1=HUF 346.00555	US\$ 1=NGN 897.50000	US\$ 1=SAR 3.75000	US\$ 1=ZMW 25.71030
US\$ 1=COP 3,874.00000	US\$ 1=IDR 15,397.00000	US\$ 1=NOK 10.15570	US\$ 1=SEK 10.07785	
€ 1=AUD 1.61889	€ 1=CZK 24.68849	€ 1=HKD 8.62571	€ 1=PLN 4.34376	€ 1=SGD 1.45714
€ 1=CAD 1.45659	€ 1=DKK 7.45456	€ 1=JPY 155.73356	€ 1=SEK 11.13250	€ 1=USD 1.10465
€ 1=CHF 0.92973	€ 1=GBP 0.86653	€ 1=NOK 11.21849		
CNH 1=CNY 1.00000	CNH 1=GBP 0.11016	CNH 1=SGD 0.18525		
CNH 1=EUR 0.12713	CNH 1=HKD 1.09661	CNH 1=USD 0.14044		
¥ 1=EUR 0.00642	¥ 1=GBP 0.00556	¥ 1=USD 0.00709		

## FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024

## 11. EXCHANGE RATES (CONTINUED)

AED	United Arab Emirates Dirham	HKD	Hong Kong Dollar	QAR	Qatari Riyal
ARS	Argentine Peso	HUF	Hungarian Forint	RON	Romanian New Leu
AUD	Australian Dollar	IDR	Indonesian Rupiah	RSD	Serbian Dinar
BRL	Brazilian Real	ILS	Israeli Shekel	RUB	Russian Ruble
CAD	Canadian Dollar	INR	Indian Rupee	SAR	Saudi Arabian Riyal
CHF	Swiss Franc	JPY	Japanese Yen (¥)	SEK	Swedish Krona
CLP	Chilean Peso	KES	Kenyan Shilling	SGD	Singapore Dollar
*CNH	Chinese Yuan Renminbi	KRW	South Korean Won	THB	Thai Baht
*CNY	Chinese Yuan Renminbi	KZT	Kazakhstani Tenge	TRY	Turkish Lira
COP	Colombian Peso	LKR	Sri Lankan Rupee	TWD	New Taiwan Dollar
CRC	Costa Rican Colon	MXN	Mexican Peso	UGX	Ugandan Shilling
CZK	Czech Koruna	MYR	Malaysian Ringgit	USD	US Dollar (\$)
DKK	Danish Krone	NGN	Nigerian Naira	UYU	Uruguayan Peso
DOP	Dominican Peso	NOK	Norwegian Krone	VND	Vietnamese Dong
EGP	Egyptian Pound	NZD	New Zealand Dollar	ZAR	South African Rand
EUR	Euro (€)	PEN	Peruvian Sol	ZMW	Zambian Kwacha
GBP	Pound Sterling (£)	PHP	Philippine Peso		
GHS	Ghanaian Cedi	PLN	Polish Zloty		

\* There is one official currency held in China, the Chinese Yuan Renminbi. CNY is traded onshore, in mainland China and CNH is traded offshore, mainly in the Hong Kong market, each at a different exchange rate.

## 12. CURRENCY TRANSLATION ADJUSTMENT

The Aggregate Financial Statements for the Company are denominated in US dollars. For the purposes of reporting the aggregate results of the Company, results of certain Portfolios have been translated into US dollars at the rates specified below.

Portfolio	Balance Sheet		Profit and Loss Account and the Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares	
	Closing rate		Average rate	
	30 June 2024	31 December 2023	30 June 2024	30 June 2023
China A-Share Equity	US\$ 1 = CNY 7.26605	US\$ 1 = CNY 7.09220	US\$ 1 = CNY 7.20629	US\$ 1 = CNY 6.97407
China Bond	US\$ 1 = CNY 7.26605	US\$ 1 = CNY 7.09220	US\$ 1 = CNY 7.20629	US\$ 1 = CNY 6.97407
Corporate Hybrid Bond	US\$ 1 = EUR 0.93305	US\$ 1 = EUR 0.90526	US\$ 1 = EUR 0.92362	US\$ 1 = EUR 0.92593
Euro Bond	US\$ 1 = EUR 0.93305	US\$ 1 = EUR 0.90526	US\$ 1 = EUR 0.92362	US\$ 1 = EUR 0.92593
Euro Bond Absolute Return	US\$ 1 = EUR 0.93305	US\$ 1 = EUR 0.90526	US\$ 1 = EUR 0.92362	US\$ 1 = EUR 0.92593
European High Yield Bond	US\$ 1 = EUR 0.93305	US\$ 1 = EUR 0.90526	US\$ 1 = EUR 0.92362	US\$ 1 = EUR 0.92593
European Sustainable Equity	US\$ 1 = EUR 0.93305	US\$ 1 = EUR 0.90526	US\$ 1 = EUR 0.92362	US\$ 1 = EUR 0.92593
Japan Equity Engagement	US\$ 1 = JPY 160.8600	US\$ 1 = JPY 140.9800	US\$ 1 = JPY 151.9343	US\$ 1 = JPY 135.9586
Macro Opportunities FX	US\$ 1 = EUR 0.93305	US\$ 1 = EUR 0.90526	US\$ 1 = EUR 0.92362	US\$ 1 = EUR 0.92593
Ultra Short Term Euro Bond	US\$ 1 = EUR 0.93305	US\$ 1 = EUR 0.90526	US\$ 1 = EUR 0.92362	US\$ 1 = EUR 0.92593

A notional currency adjustment of US\$ (136,473,532) (30 June 2023: US\$ 51,504,327) arose from the translation of the opening Net Assets, the Profit and Loss Accounts and the Statements of Changes in Net Assets Attributable to Redeemable Participating Shares. The method of translation has no effect on the value of the net assets attributable to the individual Portfolios.

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024****13. SOFT COMMISSIONS ARRANGEMENTS**

The Manager and connected persons have entered into soft commission arrangements with brokers in respect of research products in limited instances, subject to its receiving best execution to support the investment decision process.

The types of research received includes all standard forms of research, including but not limited to current and historical data concerning particular companies, industries and the financial economy as a whole, as well as information and opportunities, risks and trends, and analysis involving special situations. The Manager considers these arrangements are to the benefit of the Portfolios and has satisfied itself that it obtains best execution on behalf of the Portfolios.

**14. SEGREGATED LIABILITY**

The Company has multiple Portfolios and further Portfolios may be created in the future. With the approval of the Company's Shareholders, by way of a special resolution passed on 3 November 2006, the Company adopted segregated liability between its Portfolios. As at that date, each Portfolio bears its own liabilities and none of the Company, any of the service providers appointed to the Company, the Directors, any receiver, examiner, liquidator nor will any other person have access to the assets of a Portfolio in satisfaction of a liability of any other Portfolio.

**15. EFFICIENT PORTFOLIO MANAGEMENT**

The Company may employ investment techniques and instruments relating to transferable securities and/or other financial instruments including financial derivative instruments under the conditions and within the limits laid down by the Central Bank, provided that such instruments are used for efficient portfolio management purposes (i.e. hedging, reducing risks or cost, or increasing capital or income returns) or investment purposes. Techniques and instruments utilised may only be used in accordance with the investment objectives of the relevant Portfolio.

At the discretion of the Manager or the Sub-Investment Manager, each Portfolio may enter into securities lending transactions ("Securities Lending Agreements"), subject to the conditions and limits set out in the Central Bank UCITS Regulations, in respect of each of the types of assets in which the Portfolio may invest, as described in the "Instruments/Asset Classes" section of the relevant Supplement for the Portfolio. Any such securities lending transactions may be used for efficient portfolio management purposes.

Securities Lending Agreements are transactions through which a Portfolio lends its securities to another party, the borrower, which is contractually obliged to return equivalent securities at the end of an agreed period. While securities are on loan, the borrower pays the Portfolio (i) a loan fee and (ii) any income from the securities.

As of 30 June 2024 and 31 December 2023, the Company did not engage in any securities lending.

During the six month period ended 30 June 2024, CLO Income, Corporate Hybrid Bond, Emerging Market Debt - Hard Currency, Emerging Market Debt - Local Currency, Global High Yield SDG Engagement, High Yield Bond, Short Duration Emerging Market Debt, Short Duration High Yield SDG Engagement, Strategic Income, Sustainable Emerging Market Corporate Debt and Sustainable Emerging Market Debt - Hard Currency engaged in repurchase trading and reverse repurchase trading. Total interest income arising from repurchase agreements for the period ended 30 June 2024 was US\$ 4,175,822. Total interest expense arising from reverse repurchase agreements for the period ended 30 June 2024 was US\$ 53,795. Direct and indirect costs associated with efficient portfolio management techniques are not readily identifiable.

During the six month period ended 30 June 2023, Corporate Hybrid Bond, Emerging Market Debt Blend and Short Duration Emerging Market Debt engaged in reverse repurchase trading. Total interest income arising from reverse repurchase agreements for the period ended 30 June 2023 was US\$ 2,377. Total interest expense arising from reverse repurchase agreements for the period ended 30 June 2023 was US\$ 210,116. Direct and indirect costs associated with efficient portfolio management techniques are not readily identifiable.

**16. LOAN FACILITY**

At the board meeting dated 20 June 2016, arrangements have been made with The Bank of Tokyo Mitsubishi UFJ Ltd, together with a syndicate of other banks (collectively the "Lenders") to make available a committed liquidity facility, up to a maximum amount of US\$ 500,000,000 (the "Facility"), to the Company in respect of the Portfolios from the date of the execution of a credit agreement with the Bank and the proceeds of the Facility could only be used for temporary or emergency liquidity needs of the Portfolios. The Facility, in the amount of US\$ 850,000,000, was renewed on 28 September 2023 for the period of 364 days for all Portfolios. The cost of the commitment fee has changed accordingly.

There were no loans outstanding under the Facility at 30 June 2024 and 31 December 2023. During the six month period ended 30 June 2024 and the year ended 31 December 2023, none of the Portfolios utilised the loan facility.

**FOR THE SIX MONTH PERIOD ENDED 30 JUNE 2024**

**17. UNFUNDED LOAN COMMITMENTS**

As of 30 June 2024, the Company had the following unfunded loan commitments:

Fund Name	Security Name	Unfunded Commitment USD	Fair Value USD
High Yield Bond	Groundworks LLC	283,821	285,425

As of 31 December 2023, the Company had no unfunded loan commitments.

**18. COMPARATIVE FIGURES**

The comparative figures stated in the financial statements are those for the six month period ended 30 June 2023 for the Profit and Loss Account and the Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares and as at 31 December 2023 for the Balance Sheet.

**19. SIGNIFICANT EVENTS DURING THE PERIOD**

With effect from 1 February 2024, Neuberger Berman Global Equity Megatrends Fund management fee was reduced from 0.85% to 0.80% on EUR I Accumulating Class and USD I Accumulating Class, from 1.70% to 1.60% on EUR M Accumulating Unhedged Class, SGD A Accumulating Class, USD A Accumulating Class, USD C1 Accumulating Class, USD M Accumulating Class and from 0.81% to 0.76% on GBP P Accumulating Unhedged Class.

Macro Opportunities FX liquidated on 8 February 2024.

With effect from 25 April 2024, Soloda Investment Advisors LLP ceased acting as a Non-Affiliated Sub-Adviser of the Company.

With effect from 3 May 2024, Cipher Capital LP ceased acting as a Non-Affiliated Sub-Adviser of the Company.

Global Diversified Income FMP – 2024 liquidated on 28 June 2024.

Other than the above, there have been no significant events affecting the Company during the period.

**20. SIGNIFICANT EVENTS SINCE THE PERIOD END**

A new version of the Company's Prospectus and new Supplements to the Prospectus covering Portfolios name changes and the benchmark name update on Neuberger Berman Tactical Macro Fund were noted by the Central Bank on 1 July 2024. Neuberger Berman 5G Connectivity Fund changed its name to Neuberger Berman Next Generation Connectivity Fund, Neuberger Berman InnovAsia 5G Fund changed its name to Neuberger Berman InnovAsia Fund, Neuberger Berman Global Sustainable Value Fund changed its name to Neuberger Berman Global Value Fund and Neuberger Berman US Equity Index Putwrite Fund changed its name to Neuberger Berman US Equity Premium Fund. The benchmark on Neuberger Berman Tactical Macro Fund updated its name to ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity (Total Return, USD).

Other than the above, there have been no other significant events affecting the Company since the period end.

**21. APPROVAL OF FINANCIAL STATEMENTS**

The Board of Directors approved the interim report and unaudited abridged financial statements on 23 August 2024.

## Appendix I

### TOTAL EXPENSE RATIOS

For the six month period ended 30 June 2024, Total Expenses Ratios ("TERs") are based on the trailing 12 months preceding the dates listed below:

#### 30 June 2024

##### 5G Connectivity

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD A Accumulating Class	1.82%	1.82%
AUD E Accumulating Class	2.81%	2.81%
AUD I2 Accumulating Class	0.79%	0.79%
CHF A Accumulating Class	1.81%	1.81%
CHF I Accumulating Class	0.96%	0.96%
CHF I2 Accumulating Class	0.79%	0.79%
CNY A Accumulating Class	1.82%	1.82%
CNY I2 Accumulating Class	0.79%	0.79%
EUR A Accumulating Class	1.82%	1.82%
EUR A Accumulating Unhedged Class	1.81%	1.81%
EUR I Accumulating Class	0.97%	0.97%
EUR I Accumulating Unhedged Class	0.97%	0.97%
EUR I2 Accumulating Class	0.79%	0.79%
EUR I5 Accumulating Class	0.53%	0.53%
EUR M Accumulating Unhedged Class	2.62%	2.62%
GBP A Accumulating Class	1.82%	1.82%
GBP I Accumulating Unhedged Class	0.96%	0.96%
GBP I2 Accumulating Class	0.79%	0.79%
HKD A Accumulating Class	1.82%	1.82%
HKD I2 Accumulating Class	0.79%	0.79%
SGD A Accumulating Class	1.82%	1.82%
SGD I2 Accumulating Class	0.79%	0.79%
USD A Accumulating Class	1.82%	1.82%
USD E Accumulating Class	2.91%	2.91%
USD I Accumulating Class	0.97%	0.97%
USD I Distributing Class	0.97%	0.97%
USD I2 Accumulating Class	0.81%	0.81%
USD I3 Accumulating Class	0.71%	0.71%
USD I5 Accumulating Class	0.54%	0.54%

## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

5G Connectivity (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD M Accumulating Class	2.62%	2.62%
USD Z Accumulating Class	0.11%	0.11%
ZAR A Accumulating Class	1.81%	1.81%
ZAR E Accumulating Class	2.91%	2.91%

#### China A-Share Equity

CNY I Accumulating Class	9.74%	1.20%
USD I Accumulating Unhedged Class	9.74%	1.20%
USD I Distributing Unhedged Class	9.74%	1.20%

#### China Bond

CNY A (Monthly) Distributing Class	1.77%	1.50%
CNY I Distributing Class	1.12%	0.85%
CNY Z Accumulating Class	0.47%	0.20%
GBP I2 Accumulating Class	0.99%	0.72%
SGD A (Monthly) Distributing Unhedged Class	1.78%	1.50%
USD I Accumulating Unhedged Class	1.07%	0.85%
USD Z Accumulating Class	0.42%	0.20%
USD Z Accumulating Unhedged Class	0.43%	0.20%

#### China Equity

CHF I Accumulating Class	1.31%	1.31%
EUR A Accumulating Class	2.06%	2.06%
EUR I Accumulating Class	1.31%	1.31%
EUR Z Accumulating Class	0.20%	0.20%
SGD A Accumulating Class	2.06%	2.06%
USD A Accumulating Class	2.06%	2.06%
USD A Distributing Class	2.06%	2.06%
USD I Accumulating Class	1.31%	1.31%
USD I2 Accumulating Class	1.10%	1.10%
USD M Accumulating Class	3.05%	3.05%
USD U Accumulating Class	1.66%	1.66%

## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

China Equity (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD Z Accumulating Class	0.21%	0.21%

Climate Innovation<sup>1</sup>

USD A Accumulating Class	5.89%	1.90%
USD I Accumulating Class	5.04%	1.05%
USD I5 Accumulating Class	4.61%	0.62%
USD Z Accumulating Class	4.20%	0.20%

CLO Income

EUR A Accumulating Class	1.63%	1.63%
EUR I Accumulating Class	0.89%	0.89%
EUR I2 Distributing Class	0.74%	0.74%
EUR X Accumulating Class	0.48%	0.48%
GBP Z Accumulating Class	0.15%	0.15%
SEK I Accumulating Class	0.90%	0.90%
USD A Accumulating Class	1.59%	1.59%
USD I Accumulating Class	0.88%	0.88%
USD I Distributing Class	0.86%	0.86%
USD I2 Distributing Class	0.74%	0.74%
USD I4 Accumulating Class	0.53%	0.53%
USD I5 Distributing Class	0.51%	0.51%
USD Z Accumulating Class	0.14%	0.14%

Commodities

GBP I Accumulating Unhedged Class	0.85%	0.82%
GBP I5 Accumulating Class	0.53%	0.51%
USD A Accumulating Class	1.63%	1.60%
USD I Accumulating Class	0.86%	0.84%
USD I5 Accumulating Class	0.54%	0.51%
USD M Accumulating Class	2.20%	2.18%
USD Z Accumulating Class	0.21%	0.18%

## Appendix I (Continued)

## TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

## Corporate Hybrid Bond

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD A (Monthly) Distributing Class	1.28%	1.28%
CHF A Distributing Class	1.27%	1.27%
CHF I3 Accumulating Class	0.47%	0.47%
CHF P Accumulating Class	0.65%	0.65%
CHF P Distributing Class	0.64%	0.64%
EUR A (Monthly) Distributing Class	1.28%	1.28%
EUR A Accumulating Class	1.28%	1.28%
EUR I Accumulating Class	0.68%	0.68%
EUR I Distributing Class	0.68%	0.68%
EUR I2 Accumulating Class	0.56%	0.56%
EUR I2 Distributing Class	0.56%	0.56%
EUR I3 Accumulating Class	0.49%	0.49%
EUR I5 Accumulating Class	0.38%	0.38%
EUR M Accumulating Class	1.88%	1.88%
EUR M Distributing Class	1.88%	1.88%
EUR P Accumulating Class	0.65%	0.65%
EUR P Distributing Class	0.65%	0.65%
GBP I Accumulating Class	0.68%	0.68%
GBP I2 Accumulating Class	0.56%	0.56%
GBP I2 Distributing Class	0.55%	0.55%
GBP P Accumulating Class	0.65%	0.65%
GBP P Distributing Class	0.65%	0.65%
SGD A (Monthly) Distributing Class	1.28%	1.28%
USD A (Monthly) Distributing Class	1.28%	1.28%
USD A Accumulating Class	1.28%	1.28%
USD A Distributing Class	1.27%	1.27%
USD C1 Accumulating Class	2.28%	2.28%
USD I Accumulating Class	0.68%	0.68%
USD I Distributing Class	0.68%	0.68%
USD I2 Accumulating Class	0.56%	0.56%
USD I2 Distributing Class	0.56%	0.56%



## Appendix I (Continued)

## TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

## Corporate Hybrid Bond (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD M Accumulating Class	1.88%	1.88%
USD M Distributing Class	1.88%	1.88%
USD P Accumulating Class	0.65%	0.65%
USD Z Accumulating Class	0.08%	0.08%

Developed Market FMP – 2027<sup>1</sup>

EUR A Accumulating Class	0.79%	0.79%
EUR I Distributing Class	0.42%	0.42%
USD A Accumulating Class	0.78%	0.78%
USD A Distributing Class	0.79%	0.79%
USD I Accumulating Class	0.44%	0.44%
USD I Distributing Class	0.42%	0.42%
USD X Accumulating Class	0.53%	0.53%

## Emerging Market Debt - Hard Currency

AUD A (Monthly) Distributing Class	1.50%	1.50%
AUD I Distributing Class	0.80%	0.80%
CAD I3 Accumulating Unhedged Class	0.58%	0.58%
CHF I2 Accumulating Class	0.66%	0.66%
CHF P Accumulating Class	0.76%	0.76%
EUR A (Monthly) Distributing Class	1.50%	1.50%
EUR A Accumulating Class	1.50%	1.50%
EUR I Accumulating Class	0.79%	0.79%
EUR I Accumulating Unhedged Class	0.80%	0.80%
EUR I Distributing Class	0.79%	0.79%
EUR I2 Accumulating Class	0.66%	0.66%
EUR I2 Distributing Class	0.65%	0.65%
EUR I3 Accumulating Class	0.58%	0.58%
EUR I4 Accumulating Class	0.51%	0.51%
EUR I5 Accumulating Unhedged Class	0.45%	0.45%
EUR M Accumulating Class	2.30%	2.30%
EUR M Distributing Class	2.30%	2.30%

## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

#### Emerging Market Debt - Hard Currency (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR P Accumulating Class	0.76%	0.76%
EUR Z Accumulating Class	0.09%	0.09%
GBP I Accumulating Class	0.80%	0.80%
GBP I Distributing Class	0.79%	0.79%
GBP I2 Accumulating Class	0.66%	0.66%
GBP I2 Distributing Class	0.65%	0.65%
GBP P Accumulating Class	0.76%	0.76%
HKD A (Monthly) Distributing Class	1.49%	1.49%
JPY I Accumulating Class	0.79%	0.79%
SEK A Accumulating Class	1.50%	1.50%
SEK I2 Accumulating Class	0.66%	0.66%
SGD A (Monthly) Distributing Class	1.49%	1.49%
USD A (Monthly) Distributing Class	1.50%	1.50%
USD A Accumulating Class	1.50%	1.50%
USD A Distributing Class	1.49%	1.49%
USD C1 Accumulating Class	2.50%	2.50%
USD I Accumulating Class	0.79%	0.79%
USD I Distributing Class	0.79%	0.79%
USD I2 Accumulating Class	0.65%	0.65%
USD I2 Distributing Class	0.65%	0.65%
USD I3 Distributing Class	0.58%	0.58%
USD M Accumulating Class	2.30%	2.30%
USD M Distributing Class	2.30%	2.30%
USD P Accumulating Class	0.76%	0.76%
USD X Accumulating Class	0.48%	0.48%
USD Z Accumulating Class	0.09%	0.09%

#### Emerging Market Debt - Local Currency

AUD B (Monthly) Distributing Class	2.98%	2.98%
AUD B Accumulating Class	2.98%	2.98%
AUD E (Monthly) Distributing Class	2.98%	2.98%

## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Emerging Market Debt - Local Currency (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
AUD E Accumulating Class	2.98%	2.98%
AUD T (Monthly) Distributing Class	1.98%	1.98%
AUD T Accumulating Class	1.98%	1.98%
EUR A Accumulating Class	1.67%	1.67%
EUR I Accumulating Class	0.93%	0.93%
EUR I Accumulating Unhedged Class	0.93%	0.93%
EUR I2 Accumulating Unhedged Class	0.77%	0.77%
EUR I4 Distributing Unhedged Class	0.62%	0.62%
EUR Y Accumulating Unhedged Class	0.53%	0.53%
GBP I Accumulating Class	0.93%	0.93%
GBP I4 Accumulating Unhedged Class	0.62%	0.62%
GBP I4 Distributing Unhedged Class	0.62%	0.62%
GBP Y Accumulating Unhedged Class	0.53%	0.53%
SEK A Accumulating Class	1.68%	1.68%
SGD A (Monthly) Distributing Class	1.68%	1.68%
USD A (Monthly) Distributing Class	1.68%	1.68%
USD A Accumulating Class	1.68%	1.68%
USD B (Monthly) Distributing Class	2.98%	2.98%
USD B Accumulating Class	2.98%	2.98%
USD E (Monthly) Distributing Class	2.98%	2.98%
USD E Accumulating Class	2.98%	2.98%
USD I (Monthly) Distributing Class	0.93%	0.93%
USD I Accumulating Class	0.92%	0.92%
USD I Distributing Class	0.93%	0.93%
USD I2 Accumulating Class	0.77%	0.77%
USD I5 Accumulating Class	0.54%	0.54%
USD T (Monthly) Distributing Class	1.98%	1.98%
USD T Accumulating Class	1.98%	1.98%
USD X Accumulating Class	0.55%	0.48%
USD Y Accumulating Class	0.53%	0.53%
ZAR B (Monthly) Distributing Class	2.98%	2.98%

## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

#### Emerging Market Debt - Local Currency (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
ZAR B Accumulating Class	2.98%	2.98%
ZAR E (Monthly) Distributing Class	2.98%	2.98%
ZAR E Accumulating Class	2.98%	2.98%
ZAR T (Monthly) Distributing Class	1.98%	1.98%
ZAR T Accumulating Class	1.98%	1.98%

#### Emerging Market Debt Blend

AUD I3 Distributing Class	0.68%	0.68%
EUR A Accumulating Class	1.60%	1.59%
EUR I Accumulating Class	0.89%	0.89%
EUR I Distributing Class	0.89%	0.89%
EUR I2 Accumulating Class	0.75%	0.75%
EUR I2 Distributing Class	0.75%	0.75%
EUR I3 Distributing Class	0.68%	0.68%
EUR I4 Accumulating Unhedged Class	0.61%	0.61%
EUR I5 Accumulating Class	0.54%	0.54%
EUR M Accumulating Class	2.39%	2.39%
EUR M Distributing Class	2.39%	2.39%
EUR Z Accumulating Class	0.19%	0.19%
GBP I Accumulating Class	0.89%	0.89%
GBP I Accumulating Unhedged Class	0.85%	0.85%
GBP I Distributing Class	0.89%	0.89%
GBP I Distributing Unhedged Class	0.88%	0.88%
GBP P Accumulating Class	0.86%	0.86%
GBP P Accumulating Unhedged Class	0.86%	0.86%
GBP Z Accumulating Class	0.19%	0.19%
NOK U Accumulating Class	1.24%	1.24%
SEK A Accumulating Class	1.59%	1.59%
SGD A (Monthly) Distributing Class	1.59%	1.59%
USD A (Monthly) Distributing Class	1.59%	1.59%
USD A Accumulating Class	1.59%	1.59%

## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

#### Emerging Market Debt Blend (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD C1 Accumulating Class	2.60%	2.59%
USD I Accumulating Class	0.89%	0.89%
USD I Distributing Class	0.89%	0.89%
USD I2 Distributing Class	0.75%	0.75%
USD I5 Accumulating Class	0.54%	0.54%
USD M Accumulating Class	2.40%	2.40%
USD M Distributing Class	2.40%	2.40%
USD Z Accumulating Class	0.19%	0.19%

#### Emerging Market Debt Sustainable Investment Grade Blend

AUD I2 Accumulating Class	0.93%	0.68%
NOK I Accumulating Class	1.07%	0.80%
NOK I3 Accumulating Class	0.86%	0.62%
USD I Accumulating Class	1.06%	0.80%
USD I2 Accumulating Class	0.93%	0.68%
USD Z Accumulating Class	0.46%	0.20%

#### Emerging Markets Equity

AUD B Accumulating Class	3.55%	3.30%
AUD E Accumulating Class	3.57%	3.30%
AUD T Accumulating Class	2.55%	2.30%
CAD I Distributing Unhedged Class	1.55%	1.30%
CAD I2 Distributing Class	1.35%	1.10%
EUR I Accumulating Class	1.52%	1.30%
EUR M Accumulating Class	3.55%	3.30%
EUR Z Accumulating Class	0.54%	0.30%
GBP I Accumulating Class	1.56%	1.30%
GBP Z Accumulating Class	0.54%	0.30%
USD A Accumulating Class	2.56%	2.30%
USD B Accumulating Class	3.53%	3.30%
USD E Accumulating Class	3.52%	3.31%
USD I Accumulating Class	1.54%	1.30%

## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

#### Emerging Markets Equity (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD M Accumulating Class	3.49%	3.30%
USD T Accumulating Class	2.54%	2.30%
USD Z Accumulating Class	0.54%	0.30%
ZAR B Accumulating Class	3.53%	3.30%
ZAR E Accumulating Class	3.56%	3.31%
ZAR T Accumulating Class	2.55%	2.30%

#### Euro Bond

EUR I Accumulating Class	1.61%	0.55%
EUR I Distributing Class	1.65%	0.55%
EUR Z Accumulating Class	0.98%	0.20%

#### Euro Bond Absolute Return

EUR I Accumulating Class	0.82%	0.65%
EUR I Distributing Class	0.87%	0.65%
EUR I5 Accumulating Class	0.64%	0.43%
EUR Z Accumulating Class	0.29%	0.20%
USD Z Accumulating Class	0.42%	0.20%

#### European High Yield Bond

CHF I Accumulating Class	0.74%	0.73%
EUR I Accumulating Class	0.73%	0.72%
EUR I2 Accumulating Class	0.58%	0.58%
EUR M Accumulating Class	1.95%	1.94%
EUR X Accumulating Class	0.33%	0.32%
EUR Y Accumulating Class	0.22%	0.22%
EUR Y Distributing Class	0.24%	0.23%
USD A (Monthly) Distributing Class	1.34%	1.33%
USD I Accumulating Class	0.76%	0.75%
USD X Accumulating Class	0.36%	0.35%
USD Z Accumulating Class	0.16%	0.14%

## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

#### European Sustainable Equity

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR A Distributing Class	1.62%	1.62%
EUR I Accumulating Class	0.73%	0.73%
EUR I Distributing Class	0.71%	0.71%
EUR I3 Distributing Class	0.55%	0.55%
EUR I5 Accumulating Class	0.43%	0.43%
EUR M Accumulating Class	2.44%	2.44%
EUR Z Accumulating Class	0.13%	0.13%
USD A Accumulating Unhedged Class	1.61%	1.61%
USD I Accumulating Unhedged Class	0.71%	0.71%
USD M Accumulating Unhedged Class	2.41%	2.41%

#### Event Driven

EUR I Accumulating Class	1.24%	1.20%
EUR I5 Distributing Class	0.68%	0.68%
GBP I5 Accumulating Class	0.75%	0.70%
GBP I5 Distributing Class	0.76%	0.70%
GBP P Accumulating Class	1.20%	1.15%
USD I Accumulating Class	1.22%	1.18%
USD I5 Accumulating Class	0.75%	0.70%

#### Global Bond

AUD T (Monthly) Distributing Class	1.07%	0.96%
EUR I Accumulating Benchmark Hedged Class	0.50%	0.40%
USD C1 Accumulating Class	1.74%	1.60%
USD I Accumulating Benchmark Hedged Class	0.42%	0.29%
USD I Accumulating Class	0.55%	0.40%
USD M Accumulating Class	1.13%	1.00%
USD T (Monthly) Distributing Class	1.09%	0.95%
USD Z Accumulating Class	0.33%	0.20%
ZAR T (Monthly) Distributing Class	1.07%	0.96%

## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Global Diversified Income FMP – 2024

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR A Accumulating Class	0.90%	0.90%
EUR A Distributing Class	0.90%	0.90%
EUR I Distributing Class	0.50%	0.50%
GBP I Distributing Class	0.50%	0.50%
HKD A Distributing Class	0.90%	0.90%
SGD A Distributing Class	0.90%	0.90%
USD A Accumulating Class	0.90%	0.90%
USD A Distributing Class	0.90%	0.90%
USD I Accumulating Class	0.51%	0.51%
USD I Distributing Class	0.51%	0.51%
USD X Accumulating Class	0.56%	0.56%
USD X Distributing Class	0.55%	0.55%

#### Global Equity Megatrends

EUR I Accumulating Class	0.97%	0.97%
EUR M Accumulating Unhedged Class	2.64%	2.64%
GBP I4 Accumulating Unhedged Class	0.64%	0.64%
GBP I4 Distributing Unhedged Class	0.61%	0.61%
GBP P Accumulating Unhedged Class	0.95%	0.95%
SGD A Accumulating Class	1.76%	1.76%
USD A Accumulating Class	1.84%	1.84%
USD C1 Accumulating Class	2.86%	2.86%
USD I Accumulating Class	1.01%	1.01%
USD I4 Accumulating Class	0.64%	0.64%
USD M Accumulating Class	2.65%	2.65%
USD Z Accumulating Class	0.19%	0.19%

#### Global Flexible Credit Income

CAD I5 Accumulating Class	0.41%	0.41%
EUR I Accumulating Class	0.71%	0.71%
EUR M Accumulating Class	2.11%	2.11%
GBP I5 Accumulating Class	0.41%	0.41%



## Appendix I (Continued)

## TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

## Global Flexible Credit Income (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD A (Monthly) Distributing Class	1.30%	1.30%
USD A Accumulating Class	1.31%	1.31%
USD I Accumulating Class	0.71%	0.71%
USD I Distributing Class	0.71%	0.71%
USD M Accumulating Class	2.11%	2.11%
USD Z Accumulating Class	0.11%	0.11%

## Global High Yield SDG Engagement

AUD I Distributing Class	0.72%	0.70%
AUD I4 Accumulating Class	0.47%	0.47%
CHF I4 Accumulating Class	0.50%	0.47%
CHF I4 Distributing Class	0.50%	0.47%
CHF X Accumulating Class	1.22%	1.20%
EUR I4 Accumulating Class	0.50%	0.47%
EUR I4 Distributing Class	0.50%	0.47%
EUR X Accumulating Class	1.22%	1.20%
EUR Z (PF) Accumulating Class	0.23%	0.20%
GBP I4 Accumulating Class	0.50%	0.47%
GBP X Accumulating Class	1.22%	1.20%
USD A Accumulating Class	1.32%	1.30%
USD I Accumulating Class	0.73%	0.70%
USD I4 Accumulating Class	0.50%	0.47%
USD M Distributing Class	1.93%	1.90%
USD X Accumulating Class	1.20%	1.20%
USD Z Accumulating Class	0.13%	0.10%

## Global Investment Grade Credit

EUR I Accumulating Class	0.49%	0.45%
USD I Accumulating Class	0.50%	0.45%
USD X Accumulating Class	0.30%	0.25%
USD Z Accumulating Class	0.18%	0.15%

## Global Opportunistic Bond

EUR I Accumulating Class	0.79%	0.50%
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## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

#### Global Opportunistic Bond (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
GBP P Accumulating Class	0.79%	0.48%
USD A Accumulating Class	1.06%	0.80%
USD I Accumulating Class	0.80%	0.50%
USD I Distributing Class	0.80%	0.50%
USD I2 Accumulating Class	0.74%	0.44%
USD Z Accumulating Class	0.50%	0.20%

#### Global Real Estate Securities

EUR M Accumulating Class	3.52%	2.80%
EUR Z Accumulating Unhedged Class	1.03%	0.30%
GBP Z Accumulating Class	1.02%	0.30%
USD A Accumulating Class	2.53%	1.80%
USD CI Accumulating Class	3.52%	2.80%
USD I Accumulating Class	1.77%	1.05%
USD I5 Distributing Class	1.21%	0.68%
USD M Accumulating Class	3.53%	2.80%
USD Z Accumulating Class	1.04%	0.30%

#### Global Sustainable Equity

EUR I5 Accumulating Unhedged Class	0.45%	0.45%
EUR M Accumulating Unhedged Class	2.45%	2.45%
EUR Z Accumulating Unhedged Class	0.15%	0.15%
GBP I Accumulating Unhedged Class	0.74%	0.74%
GBP I5 Accumulating Unhedged Class	0.45%	0.45%
USD A Accumulating Class	1.66%	1.66%
USD I Accumulating Class	0.75%	0.75%
USD I Distributing Class	0.73%	0.73%
USD M Accumulating Class	2.45%	2.45%
USD Z Accumulating Class	0.15%	0.15%

#### Global Sustainable Value

EUR M Accumulating Class	2.12%	1.99%
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## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Global Sustainable Value (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
GBP I5 Accumulating Unhedged Class	0.56%	0.45%
GBP P Accumulating Unhedged Class	0.77%	0.66%
USD A Accumulating Class	1.31%	1.18%
USD I Accumulating Class	0.85%	0.73%
USD I3 Accumulating Class	0.73%	0.60%
USD Z Accumulating Class	0.41%	0.28%

High Yield Bond

AUD A (Monthly) Distributing Class	1.31%	1.31%
AUD A Accumulating Class	1.31%	1.31%
AUD B (Monthly) Distributing Class	2.91%	2.91%
AUD B Accumulating Class	2.91%	2.91%
AUD E (Monthly) Distributing Class	2.91%	2.91%
AUD E Accumulating Class	2.91%	2.91%
AUD I Distributing Class	0.71%	0.71%
AUD T (Monthly) Distributing Class	1.91%	1.91%
AUD T (Weekly) Distributing Class	1.91%	1.91%
AUD T Accumulating Class	1.91%	1.91%
CAD A (Monthly) Distributing Class	1.31%	1.31%
CHF A Accumulating Class	1.31%	1.31%
CHF I Accumulating Class	0.71%	0.71%
CHF I2 Accumulating Class	0.61%	0.61%
CNY A (Monthly) Distributing Class	1.31%	1.31%
CNY I (Monthly) Distributing Class	0.71%	0.71%
EUR A (Monthly) Distributing Class	1.31%	1.31%
EUR A Accumulating Class	1.32%	1.32%
EUR A Distributing Class	1.31%	1.31%
EUR I Accumulating Class	0.71%	0.71%
EUR I Distributing Class	0.71%	0.71%
EUR I2 Accumulating Class	0.61%	0.61%
EUR I2 Distributing Class	0.61%	0.61%
EUR M Accumulating Class	1.91%	1.91%
EUR Z Accumulating Class	0.11%	0.11%

## Appendix I (Continued)

## TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

High Yield Bond (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
GBP A (Monthly) Distributing Class	1.31%	1.31%
GBP A Accumulating Class	1.31%	1.31%
GBP A Distributing Class	1.31%	1.31%
GBP I Accumulating Class	0.71%	0.71%
GBP I Distributing Class	0.71%	0.71%
GBP I2 Accumulating Class	0.61%	0.61%
GBP I2 Distributing Class	0.61%	0.61%
GBP Z Accumulating Class	0.11%	0.11%
HKD A (Monthly) Distributing Class	1.31%	1.31%
SEK A Accumulating Class	1.30%	1.30%
SGD A (Monthly) Distributing Class	1.31%	1.31%
SGD A Accumulating Class	1.31%	1.31%
USD A (Monthly) Distributing Class	1.31%	1.31%
USD A (Weekly) Distributing Class	1.31%	1.31%
USD A Accumulating Class	1.31%	1.31%
USD A Distributing Class	1.31%	1.31%
USD B (Monthly) Distributing Class	2.91%	2.91%
USD B Accumulating Class	2.91%	2.91%
USD C Accumulating Class	1.91%	1.91%
USD C1 Accumulating Class	2.31%	2.31%
USD C1 Distributing Class	2.31%	2.31%
USD E (Monthly) Distributing Class	2.91%	2.91%
USD E Accumulating Class	2.91%	2.91%
USD I (Monthly) Distributing Class	0.71%	0.71%
USD I Accumulating Class	0.71%	0.71%
USD I Distributing Class	0.71%	0.71%
USD I2 (Monthly) Distributing Class	0.61%	0.61%
USD I2 Accumulating Class	0.61%	0.61%
USD I2 Distributing Class	0.61%	0.61%
USD I4 (Monthly) Distributing Class	0.47%	0.47%
USD M Accumulating Class	1.91%	1.91%
USD M Distributing Class	1.91%	1.91%
USD P Accumulating Class	0.69%	0.69%

## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

High Yield Bond (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD T (Monthly) Distributing Class	1.91%	1.91%
USD T (Weekly) Distributing Class	1.91%	1.91%
USD T Accumulating Class	1.91%	1.91%
USD U (Monthly) Distributing Class	1.01%	1.01%
USD U Accumulating Class	1.01%	1.01%
USD Z Accumulating Class	0.11%	0.11%
ZAR B (Monthly) Distributing Class	2.91%	2.91%
ZAR E (Monthly) Distributing Class	2.91%	2.91%
ZAR E Accumulating Class	2.91%	2.91%
ZAR T (Monthly) Distributing Class	1.91%	1.91%
ZAR T Accumulating Class	1.91%	1.91%

InnovAsia 5G

CHF I4 Accumulating Class	1.30%	0.71%
EUR A Accumulating Class	2.83%	1.90%
EUR I4 Accumulating Class	1.29%	0.71%
EUR M Accumulating Unhedged Class	3.30%	2.70%
EUR X Accumulating Class	2.24%	1.65%
SGD A Accumulating Class	2.53%	1.90%
SGD I4 Accumulating Class	1.31%	0.71%
SGD X Accumulating Class	2.24%	1.65%
USD A Accumulating Class	2.46%	1.90%
USD I Accumulating Class	1.65%	1.05%
USD I4 Accumulating Class	1.31%	0.71%
USD M Accumulating Class	3.30%	2.70%
USD X Accumulating Class	2.28%	1.65%

Japan Equity Engagement

EUR I5 Distributing Class	0.58%	0.58%
GBP I5 Accumulating Unhedged Class	0.64%	0.64%
GBP P Accumulating Unhedged Class	1.03%	1.03%
JPY A Accumulating Class	1.90%	1.90%
JPY I Accumulating Class	1.07%	1.07%

## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

#### Japan Equity Engagement (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
JPY I Distributing Class	1.06%	1.06%
JPY I5 Accumulating Class	0.64%	0.64%
JPY Z Accumulating Class	0.20%	0.20%
USD A Accumulating Class	1.90%	1.90%
USD I Accumulating Class	1.05%	1.05%

#### Next Generation Mobility

EUR A Accumulating Class	1.90%	1.90%
EUR I Accumulating Class	1.04%	1.04%
EUR I Accumulating Unhedged Class	1.04%	1.04%
EUR M Accumulating Unhedged Class	2.70%	2.70%
USD A Accumulating Class	1.90%	1.90%
USD C1 Accumulating Class	2.90%	2.90%
USD I Accumulating Class	1.04%	1.04%
USD I Distributing Class	1.04%	1.04%
USD M Accumulating Class	2.70%	2.70%
USD X Accumulating Class	1.75%	1.75%

#### Next Generation Space Economy

EUR I3 Accumulating Unhedged Class	1.28%	0.80%
EUR M Accumulating Unhedged Class	3.19%	2.70%
USD I Accumulating Class	1.53%	1.05%

#### Responsible Asian Debt – Hard Currency

USD A (Monthly) Distributing Class	1.77%	1.35%
USD A Accumulating Class	1.73%	1.35%
USD C1 Accumulating Class	2.74%	2.35%
USD I Accumulating Class	1.13%	0.75%
USD I Distributing Class	1.13%	0.75%
USD I4 (Monthly) Distributing Class	0.89%	0.52%
USD I4 Accumulating Class	0.88%	0.51%
USD M Accumulating Class	2.32%	1.95%
USD X (Monthly) Distributing Class	1.63%	1.25%

## Appendix I (Continued)

## TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Responsible Asian Debt – Hard Currency (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD X Accumulating Class	1.62%	1.25%
USD Z Accumulating Class	0.51%	0.15%
<b>Short Duration Emerging Market Debt</b>		
AUD A (Monthly) Distributing Class	1.08%	1.08%
CAD A (Monthly) Distributing Class	1.09%	1.09%
CHF A Accumulating Class	1.08%	1.08%
CHF A Distributing Class	1.08%	1.08%
CHF I Accumulating Class	0.58%	0.58%
CHF I Distributing Class	0.58%	0.58%
CHF I2 Accumulating Class	0.48%	0.48%
CHF I2 Distributing Class	0.48%	0.48%
CHF I5 Accumulating Class	0.33%	0.33%
CHF P Accumulating Class	0.55%	0.55%
EUR A Accumulating Class	1.08%	1.08%
EUR A Distributing Class	1.08%	1.08%
EUR I Accumulating Class	0.58%	0.58%
EUR I Distributing Class	0.58%	0.58%
EUR I2 Accumulating Class	0.48%	0.48%
EUR I2 Distributing Class	0.48%	0.48%
EUR I5 Accumulating Class	0.33%	0.33%
EUR M Accumulating Class	1.68%	1.68%
EUR M Distributing Class	1.68%	1.68%
EUR P Accumulating Class	0.56%	0.56%
EUR U Accumulating Class	0.83%	0.83%
GBP A Accumulating Class	1.08%	1.08%
GBP I Accumulating Class	0.58%	0.58%
GBP I Distributing Class	0.58%	0.58%
GBP I2 Accumulating Class	0.48%	0.48%
GBP I2 Distributing Class	0.48%	0.48%
GBP I5 Distributing Class	0.33%	0.33%
GBP P Accumulating Class	0.56%	0.56%
JPY I Accumulating Class	0.58%	0.58%

## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

#### Short Duration Emerging Market Debt (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
JPY I Distributing Class	0.58%	0.58%
SEK A Accumulating Class	1.08%	1.08%
SGD A (Monthly) Distributing Class	1.08%	1.08%
USD A (Monthly) Distributing Class	1.08%	1.08%
USD A Accumulating Class	1.08%	1.08%
USD A Distributing Class	1.08%	1.08%
USD C1 Accumulating Class	2.08%	2.08%
USD C1 Distributing Class	2.08%	2.08%
USD I Accumulating Class	0.58%	0.58%
USD I Distributing Class	0.58%	0.58%
USD I2 Accumulating Class	0.48%	0.48%
USD I2 Distributing Class	0.48%	0.48%
USD I5 Accumulating Class	0.33%	0.33%
USD I5 Distributing Class	0.33%	0.33%
USD M Accumulating Class	1.68%	1.68%
USD M Distributing Class	1.68%	1.68%
USD P Accumulating Class	0.56%	0.56%
USD Z Accumulating Class	0.08%	0.08%

#### Short Duration High Yield SDG Engagement

AUD A (Monthly) Distributing Class	1.32%	1.32%
CHF A Accumulating Class	1.32%	1.32%
CHF I Accumulating Class	0.72%	0.72%
CNY A (Monthly) Distributing Class	1.32%	1.32%
EUR A Accumulating Class	1.32%	1.32%
EUR A Distributing Class	1.32%	1.32%
EUR I Accumulating Class	0.72%	0.72%
EUR I2 Accumulating Class	0.62%	0.62%
EUR M Accumulating Class	1.92%	1.92%
EUR M Distributing Class	1.92%	1.92%
GBP I Accumulating Class	0.72%	0.72%
GBP I Distributing Class	0.72%	0.72%
GBP I2 Accumulating Class	0.62%	0.62%



## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

Short Duration High Yield SDG Engagement (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
GBP I2 Distributing Class	0.62%	0.62%
HKD A (Monthly) Distributing Class	1.33%	1.33%
JPY I Accumulating Class	0.72%	0.72%
SGD A (Monthly) Distributing Class	1.32%	1.32%
USD A (Monthly) Distributing Class	1.32%	1.32%
USD A Accumulating Class	1.32%	1.32%
USD A Distributing Class	1.32%	1.32%
USD C1 Accumulating Class	2.33%	2.33%
USD I Accumulating Class	0.72%	0.72%
USD I Distributing Class	0.72%	0.72%
USD I2 Accumulating Class	0.63%	0.63%
USD I2 Distributing Class	0.62%	0.62%
USD I4 Accumulating Class	0.48%	0.48%
USD I5 Accumulating Class	0.42%	0.42%
USD M Accumulating Class	1.92%	1.92%
USD M Distributing Class	1.93%	1.93%
USD Z Accumulating Class	0.12%	0.12%
<b>Strategic Income</b>		
AUD A (Monthly) Distributing Class	1.09%	1.09%
AUD E (Monthly) Distributing Class	2.09%	2.09%
AUD Z (Monthly) Distributing Class	0.10%	0.10%
CNY A (Monthly) Distributing Class	1.09%	1.09%
EUR A (Monthly) Distributing Class	1.10%	1.10%
EUR A Accumulating Class	1.10%	1.10%
EUR I Accumulating Class	0.60%	0.60%
EUR M Accumulating Class	1.70%	1.70%
GBP A (Monthly) Distributing Class	1.09%	1.09%
GBP I (Monthly) Distributing Class	0.59%	0.59%
HKD A (Monthly) Distributing Class	1.09%	1.09%
JPY A (Monthly) Distributing Class	1.09%	1.09%
JPY I Accumulating Class	0.60%	0.60%
JPY I Accumulating Unhedged Class	0.60%	0.60%

## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

#### Strategic Income (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
JPY I CG Distributing Class	0.61%	0.61%
JPY I Distributing Class	0.60%	0.60%
JPY Z Accumulating Class	0.10%	0.10%
SGD A (Monthly) Distributing Class	1.09%	1.09%
SGD A Accumulating Class	1.10%	1.10%
SGD I (Monthly) Distributing Class	0.60%	0.60%
USD A (Monthly) Distributing Class	1.09%	1.09%
USD A Accumulating Class	1.10%	1.10%
USD A Distributing Class	1.10%	1.10%
USD C1 Accumulating Class	2.10%	2.10%
USD E (Monthly) Distributing Class	2.09%	2.09%
USD I Accumulating Class	0.60%	0.60%
USD I Distributing Class	0.60%	0.60%
USD M Accumulating Class	1.70%	1.70%
USD M Distributing Class	1.70%	1.70%
USD Z Accumulating Class	0.10%	0.10%
ZAR A (Monthly) Distributing Class	1.06%	1.06%
ZAR E (Monthly) Distributing Class	2.09%	2.09%

#### Sustainable Asia High Yield

USD A (Monthly) Distributing Class	1.85%	1.40%
USD A Accumulating Class	1.86%	1.40%
USD I Accumulating Class	1.24%	0.80%
USD Z Accumulating Class	0.65%	0.20%
USD Z Distributing Class	0.65%	0.20%

#### Sustainable Emerging Market Corporate Debt

CHF I Accumulating Class	1.11%	1.00%
EUR A Accumulating Class	1.93%	1.80%
EUR I Accumulating Class	1.15%	1.00%
EUR I3 Accumulating Class	0.80%	0.68%
EUR M Accumulating Class	2.72%	2.60%

## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

#### Sustainable Emerging Market Corporate Debt (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR M Distributing Class	2.72%	2.60%
EUR X Accumulating Class	0.74%	0.53%
GBP I Accumulating Class	1.10%	1.00%
SEK A Accumulating Class	1.92%	1.80%
USD A (Monthly) Distributing Class	1.92%	1.80%
USD A Accumulating Class	1.92%	1.80%
USD C1 Accumulating Class	2.93%	2.80%
USD I Accumulating Class	1.12%	1.00%
USD I Distributing Class	1.12%	1.00%
USD I2 Accumulating Class	0.96%	0.84%
USD M Accumulating Class	2.73%	2.60%
USD M Distributing Class	2.72%	2.60%

#### Sustainable Emerging Market Debt – Hard Currency

EUR I3 Accumulating Class	0.57%	0.57%
EUR I4 Accumulating Class	0.50%	0.50%
EUR X Accumulating Class	0.43%	0.44%
USD I Accumulating Class	0.76%	0.76%
USD I5 Accumulating Class	0.43%	0.43%

#### Tactical Macro<sup>1</sup>

EUR I5 Accumulating Class	0.80%	0.60%
USD I Accumulating Class	1.29%	1.00%
USD I5 Accumulating Class	0.82%	0.60%
USD Z Accumulating Class	0.47%	0.20%

#### Ultra Short Term Euro Bond

CHF P Accumulating Class	0.26%	0.26%
CHF U Accumulating Class	0.37%	0.37%
EUR A Accumulating Class	0.45%	0.45%
EUR I Accumulating Class	0.27%	0.27%
EUR I Distributing Class	0.27%	0.27%

## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

#### Ultra Short Term Euro Bond (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR I2 Accumulating Class	0.23%	0.23%
EUR I5 Accumulating Class	0.17%	0.17%
EUR M Accumulating Class	0.65%	0.65%
EUR U Accumulating Class	0.37%	0.37%
EUR Z Accumulating Class	0.08%	0.08%
USD I Accumulating Class	0.27%	0.27%
USD Z Accumulating Class	0.08%	0.08%

#### Uncorrelated Strategies

CHF I Accumulating Class	1.76%	1.75%
EUR A Accumulating Class	2.51%	2.50%
EUR I Accumulating Class	1.75%	1.74%
EUR I2 Accumulating Class	1.60%	1.59%
EUR M Accumulating Class	3.31%	3.30%
EUR P Accumulating Class	1.72%	1.71%
GBP I Accumulating Class	1.75%	1.74%
GBP I2 Accumulating Class	1.60%	1.59%
GBP I2 Distributing Class	1.60%	1.56%
GBP I5 Accumulating Class	1.39%	1.38%
GBP P Accumulating Class	1.71%	1.70%
GBP Z Accumulating Class	1.00%	0.98%
JPY I Accumulating Class	1.75%	1.73%
SGD A Accumulating Class	1.90%	1.81%
USD A Accumulating Class	2.51%	2.49%
USD C1 Accumulating Class	3.51%	3.50%
USD I Accumulating Class	1.75%	1.74%
USD I2 Accumulating Class	1.60%	1.58%
USD I5 Accumulating Class	1.37%	1.36%
USD M Accumulating Class	3.31%	3.30%
USD P Accumulating Class	1.71%	1.70%
USD Z Accumulating Class	1.01%	1.00%

## Appendix I (Continued)

## TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

## US Equity

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR I5 Accumulating Class	0.63%	0.58%
EUR I5 Accumulating Unhedged Class	0.60%	0.57%
EUR I5 Distributing Unhedged Class	0.60%	0.57%
EUR X Accumulating Unhedged Class	0.38%	0.25%
GBP I5 Distributing Unhedged Class	0.60%	0.57%
GBP X Accumulating Unhedged Class	0.33%	0.24%
JPY I3 Accumulating Class	0.85%	0.73%
USD A Accumulating Class	1.79%	1.70%
USD I Accumulating Class	1.04%	0.95%
USD I Distributing Class	1.08%	0.95%
USD I5 Accumulating Class	0.61%	0.58%
USD I5 Distributing Class	0.63%	0.58%
USD M Accumulating Class	2.62%	2.50%
USD X Accumulating Class	0.33%	0.24%

## US Equity Index PutWrite

EUR I Accumulating Class	0.69%	0.69%
EUR I3 Distributing Class	0.52%	0.52%
EUR I4 Accumulating Class	0.46%	0.46%
EUR I4 Distributing Class	0.44%	0.44%
EUR M Accumulating Class	2.10%	2.10%
GBP I Accumulating Unhedged Class	0.70%	0.70%
GBP I3 Accumulating Class	0.52%	0.52%
GBP I3 Distributing Class	0.52%	0.52%
GBP I3 Distributing Unhedged Class	0.49%	0.49%
GBP I4 Accumulating Unhedged Class	0.46%	0.46%
GBP I4 Distributing Class	0.45%	0.45%
GBP P Distributing Unhedged Class	0.67%	0.67%
GBP X Accumulating Unhedged Class	0.42%	0.42%
SGD A (Monthly) Distributing Class	1.29%	1.29%
USD A Accumulating Class	1.30%	1.30%
USD I (Monthly) Distributing Class	0.70%	0.70%

## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

#### US Equity Index PutWrite (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD I Accumulating Class	0.70%	0.70%
USD I3 Distributing Class	0.52%	0.52%
USD I4 Accumulating Class	0.46%	0.46%
USD M Accumulating Class	2.10%	2.10%
USD Z Accumulating Class	0.10%	0.10%

#### US Large Cap Value

EUR A Accumulating Class	1.59%	1.59%
EUR A Accumulating Unhedged Class	1.59%	1.59%
EUR I Accumulating Class	0.79%	0.79%
EUR I Accumulating Unhedged Class	0.79%	0.79%
EUR I4 Distributing Unhedged Class	0.51%	0.51%
EUR I5 Accumulating Unhedged Class	0.44%	0.44%
GBP I Accumulating Class	0.78%	0.78%
GBP I Accumulating Unhedged Class	0.79%	0.79%
GBP I Distributing Class	0.79%	0.79%
GBP I Distributing Unhedged Class	0.79%	0.79%
GBP I4 Distributing Unhedged Class	0.51%	0.51%
GBP P Accumulating Unhedged Class	0.76%	0.76%
GBP P Distributing Class	0.75%	0.75%
GBP Y Accumulating Unhedged Class	0.72%	0.72%
GBP Y Distributing Unhedged Class	0.72%	0.72%
USD A Accumulating Class	1.59%	1.59%
USD I Accumulating Class	0.79%	0.79%
USD I4 Distributing Class	0.51%	0.51%
USD I5 Accumulating Class	0.43%	0.43%
USD M Accumulating Class	2.39%	2.39%
USD Y Accumulating Class	0.71%	0.71%
USD Z Accumulating Class	0.10%	0.10%

#### US Long Short Equity

EUR A Accumulating Class	2.46%	2.46%
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## Appendix I (Continued)

## TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

US Long Short Equity (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
EUR I Accumulating Class	1.54%	1.54%
EUR I3 Accumulating Class	1.15%	1.15%
EUR I3 Accumulating Unhedged Class	1.08%	1.08%
EUR M Accumulating Class	3.26%	3.26%
GBP I3 Distributing Class	1.15%	1.15%
SGD A1 Accumulating Class	2.01%	2.01%
USD A (PF) Accumulating Class	1.91%	1.91%
USD A Accumulating Class	2.46%	2.46%
USD A1 Accumulating Class	2.01%	2.01%
USD I (PF) Distributing Class	1.21%	1.21%
USD I Accumulating Class	1.56%	1.56%
USD I3 Accumulating Class	1.15%	1.15%
USD M Accumulating Class	3.26%	3.26%
USD U Accumulating Class	2.00%	2.00%
USD Z Accumulating Class	0.20%	0.20%

## US Multi Cap Opportunities

AUD E Accumulating Class	3.00%	3.00%
AUD T Accumulating Class	2.00%	2.00%
EUR I3 Accumulating Class	0.69%	0.69%
EUR M Accumulating Class	2.90%	2.90%
EUR1 A Accumulating Class	1.90%	1.90%
EUR1 I Accumulating Class	1.05%	1.05%
GBP I3 Distributing Class	0.66%	0.66%
GBP I3 Distributing Unhedged Class	0.68%	0.68%
SGD A Accumulating Class	1.90%	1.90%
USD B Accumulating Class	3.00%	3.00%
USD C1 Accumulating Class	2.90%	2.90%
USD E Accumulating Class	3.00%	3.00%
USD I2 Accumulating Class	0.86%	0.86%
USD I3 Accumulating Class	0.69%	0.69%
USD M Accumulating Class	2.90%	2.90%

## Appendix I (Continued)

### TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

#### US Multi Cap Opportunities (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD T Accumulating Class	2.00%	2.00%
USD U Accumulating Class	1.45%	1.45%
USD Z Accumulating Class	0.19%	0.19%
USD1 A Accumulating Class	1.90%	1.90%
USD1 I Accumulating Class	1.05%	1.05%
USD1 I Distributing Class	1.04%	1.04%
ZAR B Accumulating Class	3.00%	3.00%
ZAR E Accumulating Class	3.00%	3.00%
ZAR T Accumulating Class	2.00%	2.00%

#### US Real Estate Securities

AUD A (Monthly) Distributing Class	1.70%	1.70%
AUD B (Monthly) Distributing Class	3.00%	3.00%
AUD B Accumulating Class	3.00%	3.00%
AUD E (Monthly) Distributing Class	3.00%	3.00%
AUD E Accumulating Class	3.01%	3.01%
AUD T (Monthly) Distributing Class	2.00%	2.00%
AUD T Accumulating Class	2.00%	2.00%
CHF A Accumulating Class	1.70%	1.70%
EUR A Accumulating Class	1.70%	1.70%
EUR I Accumulating Class	0.94%	0.94%
EUR M Accumulating Class	2.70%	2.70%
HKD A (Monthly) Distributing Class	1.70%	1.70%
SGD A Accumulating Class	1.70%	1.70%
USD A (Monthly) Distributing Class	1.70%	1.70%
USD A Accumulating Class	1.70%	1.70%
USD A Distributing Class	1.70%	1.70%
USD B (Monthly) Distributing Class	3.00%	3.00%
USD B Accumulating Class	3.00%	3.00%
USD C1 Accumulating Class	2.70%	2.70%
USD E (Monthly) Distributing Class	3.00%	3.00%
USD E Accumulating Class	3.00%	3.00%



## Appendix I (Continued)

## TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

## US Real Estate Securities (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD I (Monthly) Distributing Class	0.95%	0.95%
USD I Accumulating Class	0.95%	0.95%
USD I Distributing Class	0.95%	0.95%
USD I2 Accumulating Class	0.74%	0.74%
USD M Accumulating Class	2.70%	2.70%
USD T (Monthly) Distributing Class	2.00%	2.00%
USD T Accumulating Class	2.00%	2.00%
USD Z Accumulating Class	0.20%	0.20%
ZAR B (Monthly) Distributing Class	3.00%	3.00%
ZAR B Accumulating Class	3.00%	3.00%
ZAR E (Monthly) Distributing Class	3.00%	3.00%
ZAR E Accumulating Class	3.00%	3.00%
ZAR T (Monthly) Distributing Class	2.00%	2.00%
ZAR T Accumulating Class	2.00%	2.00%

## US Small Cap

AUD B Accumulating Class	2.93%	2.93%
AUD E Accumulating Class	2.93%	2.93%
AUD T Accumulating Class	1.93%	1.93%
EUR A Accumulating Class	1.83%	1.83%
EUR A Accumulating Unhedged Class	1.83%	1.83%
EUR I Accumulating Class	0.98%	0.98%
EUR I Accumulating Unhedged Class	0.97%	0.97%
EUR I2 Accumulating Unhedged Class	0.81%	0.81%
EUR I4 Accumulating Unhedged Class	0.64%	0.64%
EUR M Accumulating Class	2.83%	2.83%
EUR Z Accumulating Class	0.13%	0.13%
JPY I Distributing Unhedged Class	0.98%	0.98%
USD A Accumulating Class	1.83%	1.83%
USD A Distributing Class	1.83%	1.83%
USD B Accumulating Class	2.93%	2.93%
USD E Accumulating Class	2.93%	2.93%

## Appendix I (Continued)

## TOTAL EXPENSE RATIOS (CONTINUED)

30 June 2024 (continued)

US Small Cap (continued)

Share Class	Annualised TER % (Without fee waiver)	Annualised TER % (With fee waiver)
USD I Accumulating Class	0.98%	0.98%
USD I Distributing Class	0.98%	0.98%
USD I3 Accumulating Class	0.73%	0.73%
USD M Accumulating Class	2.83%	2.83%
USD T Accumulating Class	1.93%	1.93%
USD Z Accumulating Class	0.13%	0.13%
ZAR E Accumulating Class	2.93%	2.93%
ZAR T Accumulating Class	1.93%	1.93%

US Small Cap Intrinsic Value

EUR I3 Accumulating Class	0.69%	0.69%
GBP I Accumulating Unhedged Class	0.98%	0.98%
GBP I2 Accumulating Unhedged Class	0.81%	0.81%
JPY I3 Accumulating Unhedged Class	0.72%	0.72%
USD A Accumulating Class	1.83%	1.83%
USD I Accumulating Class	0.98%	0.98%
USD I2 Accumulating Class	0.81%	0.81%
USD M Accumulating Class	2.82%	2.82%

<sup>1</sup> Portfolio launched during the prior reporting year.

## Appendix II

### SECURITIES FINANCING TRANSACTION REGULATION

Securities Financing Transaction Regulation ("SFTR") introduces reporting requirements for securities financing transactions ("SFTs") and total return swaps.

A Securities Financing Transaction (SFT) is defined as per Article 3(11) of the SFTR as:

- a repurchase/reverse repurchase agreement
- securities or commodities lending and securities or commodities borrowing
- a buy-sell back transaction or sell-buy back transaction, or
- a margin lending transaction

As at 30 June 2024 the following Portfolios held total return swaps or repurchase/reverse repurchase agreements as types of instruments under the scope of the SFTR:

CLO Income  
 Commodities  
 Corporate Hybrid Bond  
 Event Driven  
 Emerging Market Debt - Hard Currency  
 Global High Yield SDG Engagement  
 High Yield Bond  
 Short Duration Emerging Market Debt  
 Short Duration High Yield SDG Engagement  
 Strategic Income  
 Sustainable Emerging Market Debt - Hard Currency  
 Tactical Macro  
 Uncorrelated Strategies  
 US Long Short Equity

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### CLO Income

#### Global Data:

The amount of assets across total return swaps and repurchase agreements as at 30 June 2024 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Total Return Swaps – Assets	60,784	0.01
Repurchase Agreements – Assets	34,500,000	7.81

#### Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

#### Concentration Data:

The Portfolio did not receive any securities as collateral for the total return swaps and repurchase agreements as at 30 June 2024.

The counterparties across all total return swaps and repurchase agreements as at 30 June 2024 were as follows:

Counterparty	Amount US\$
Goldman Sachs International	14,258
JPMorgan Chase Bank	46,526
State Street Bank	34,500,000

#### Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### CLO Income (continued)

#### Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all repurchase agreements as at 30 June 2024 was as follows:

	Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
<b>Repurchase Agreements</b>							
State Street Bank	United States Treasury Note/Bond, 0.75%, 15/02/2042	(4,926,675)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 1.38%, 15/11/2040	(703,414)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 1.88%, 15/02/2041	(4,926,667)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 2.25%, 15/05/2041	(4,926,676)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 3.88%, 15/02/2043	(4,926,625)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.00%, 15/11/2042	(4,926,686)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.38%, 15/05/2041	(4,926,685)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.75%, 15/02/2041	(4,926,640)	AA+	>1 year	USD	United States	OTC

\* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

\*\* There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

\*\*\* Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

\*\*\*\* Country corresponds with the address of our actual counterparty.

The maturity tenor of total return swaps positions as at 30 June 2024 was 1 month to 3 months.

The maturity tenor of repurchase agreements as at 30 June 2024 was 1 day to 1 week.

#### Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

#### Return/Costs:

For total return swaps and repurchase agreements transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the swap contracts during the reporting period.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Commodities

##### Global Data:

The amount of assets across total return swaps as at 30 June 2024 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Total Return Swaps – Assets	68	0.00

##### Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

##### Concentration Data:

The Portfolio did not receive any securities as collateral for the total return swaps as at 30 June 2024.

The counterparties across all total return swaps as at 30 June 2024 were as follows:

Counterparty	Amount US\$
Goldman Sachs International	68

##### Safekeeping of Collateral Received:

As at 30 June 2024 there was no collateral received or held with the Depository.

##### Aggregate Transaction Data:

As at 30 June 2024 there was no collateral positions (including cash) pledged/(received) across all total return swaps.

The maturity tenor of total return swaps positions as at 30 June 2024 was 1 month to 3 months.

##### Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Commodities (continued)

##### Return/Costs:

For total return swaps transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the swap contracts during the reporting period.

#### Corporate Hybrid Bond

##### Global Data:

The amount of assets across repurchase agreements as at 30 June 2024 was as follows:

Type of Asset	Amount EUR	Proportion of NAV (%)
Repurchase Agreements – Assets	29,391,183	1.43

##### Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

##### Concentration Data:

The Portfolio did not receive any securities as collateral for the repurchase agreements as at 30 June 2024.

The counterparties across all repurchase agreements as at 30 June 2024 were as follows:

Counterparty	Amount EUR
State Street Bank	29,391,183

##### Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Corporate Hybrid Bond (continued)

#### Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all repurchase agreements as at 30 June 2024 was as follows:

	Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
<b>Repurchase Agreements</b>							
State Street Bank	United States Treasury Note/Bond, 0.75%, 15/02/2042	(4,498,304)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 1.38%, 15/11/2040	(917,134)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 1.88%, 15/02/2041	(4,498,238)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 2.25%, 15/05/2041	(4,498,238)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 3.88%, 15/02/2043	(4,498,265)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.00%, 15/11/2042	(4,498,206)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.38%, 15/05/2041	(4,223,416)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.75%, 15/02/2041	(4,498,279)	AA+	>1 year	USD	United States	OTC

\* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

\*\* There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

\*\*\* Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

\*\*\*\* Country corresponds with the address of our actual counterparty.

The maturity tenor of repurchase agreements as at 30 June 2024 was 1 day to 1 week.

#### Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.



## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Corporate Hybrid Bond (continued)

##### Return/Costs:

For repurchase agreements transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the repurchase agreements during the reporting period.

##### Event Driven

##### Global Data:

The amount of assets across total return swaps as at 30 June 2024 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Total Return Swaps – Assets	454,074	0.33

##### Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

##### Concentration Data:

The Portfolio did not receive any securities as collateral for the total return swaps as at 30 June 2024.

The counterparties across all total return swaps as at 30 June 2024 were as follows:

Counterparty	Amount US\$
Morgan Stanley	454,074

##### Safekeeping of Collateral Received:

As at 30 June 2024 there was no collateral received or held with the Depository.

##### Aggregate Transaction Data:

As at 30 June 2024 there was no collateral positions (including cash) pledged/(received) across all total return swaps.

The maturity tenor of total return swaps positions as at 30 June 2024 was 3 months to 1 year.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

Event Driven (continued)

#### Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

#### Return/Costs:

For total return swaps transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the repurchase agreements during the reporting period.

#### Emerging Market Debt - Hard Currency

##### Global Data:

The amount of assets across repurchase agreements as at 30 June 2024 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Repurchase Agreements – Assets	117,000,000	4.43

##### Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

##### Concentration Data:

The Portfolio did not receive any securities as collateral for the repurchase agreements as at 30 June 2024.

The counterparties across all repurchase agreements as at 30 June 2024 were as follows:

Counterparty	Amount US\$
State Street Bank	117,000,000

##### Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Emerging Market Debt - Hard Currency (continued)

#### Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all repurchase agreements as at 30 June 2024 was as follows:

	Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
<b>Repurchase Agreements</b>							
State Street Bank	United States Treasury Note/Bond, 0.75%, 15/02/2042	(16,707,634)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 1.38%, 15/11/2040	(2,386,470)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 1.88%, 15/02/2041	(16,707,642)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 2.25%, 15/05/2041	(16,707,618)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 3.88%, 15/02/2043	(16,707,676)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.00%, 15/11/2042	(16,707,643)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.38%, 15/05/2041	(16,707,643)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.75%, 15/02/2041	(16,707,694)	AA+	>1 year	USD	United States	OTC

\* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

\*\* There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

\*\*\* Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

\*\*\*\* Country corresponds with the address of our actual counterparty.

The maturity tenor of repurchase agreements as at 30 June 2024 was 1 day to 1 week.

#### Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Emerging Market Debt - Hard Currency (continued)

##### Return/Costs:

For repurchase agreements transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the repurchase agreements during the reporting period.

#### Global High Yield SDG Engagement

##### Global Data:

The amount of assets across repurchase agreements as at 30 June 2024 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Repurchase Agreements – Assets	7,500,000	1.18

##### Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

##### Concentration Data:

The Portfolio did not receive any securities as collateral for the repurchase agreements as at 30 June 2024.

The counterparties across all repurchase agreements as at 30 June 2024 were as follows:

Counterparty	Amount US\$
State Street Bank	7,500,000

##### Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Global High Yield SDG Engagement (continued)

#### Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all repurchase agreements as at 30 June 2024 was as follows:

	Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
<b>Repurchase Agreements</b>							
State Street Bank	United States Treasury Note/Bond, 0.75%, 15/02/2042	(1,071,104)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 1.38%, 15/11/2040	(152,685)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 1.88%, 15/02/2041	(1,071,012)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 2.25%, 15/05/2041	(1,071,029)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 3.88%, 15/02/2043	(1,071,097)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.00%, 15/11/2042	(1,071,021)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.38%, 15/05/2041	(1,071,085)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.75%, 15/02/2041	(1,071,070)	AA+	>1 year	USD	United States	OTC

\* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

\*\* There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

\*\*\* Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

\*\*\*\* Country corresponds with the address of our actual counterparty.

The maturity tenor of repurchase agreements as at 30 June 2024 was 1 day to 1 week.

#### Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

#### Return/Costs:

For repurchase agreements transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the repurchase agreements during the reporting period.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### High Yield Bond

##### Global Data:

The amount of assets across total return swaps and repurchase agreements as at 30 June 2024 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Repurchase Agreements – Assets	147,000,000	6.77
Total Return Swaps – Liabilities	215,188	0.01

##### Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

##### Concentration Data:

The Portfolio did not receive any securities as collateral for the total return swaps and repurchase agreements as at 30 June 2024.

The counterparties across all total return swaps and repurchase agreements as at 30 June 2024 were as follows:

Counterparty	Amount US\$
Goldman Sachs International	215,188
State Street Bank	147,000,000

##### Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### High Yield Bond (continued)

#### Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all total return swaps and repurchase agreements as at 30 June 2024 was as follows:

	Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
<b>Total Return Swap</b>							
Goldman Sachs International	Cash Collateral	270,000	N/A	N/A	USD	United Kingdom	OTC
<b>Repurchase Agreements</b>							
State Street Bank	United States Treasury Note/Bond, 0.75%, 15/02/2042	(20,991,691)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 1.38%, 15/11/2040	(2,998,491)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 1.88%, 15/02/2041	(20,991,659)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 2.25%, 15/05/2041	(20,991,632)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 3.88%, 15/02/2043	(20,991,661)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.00%, 15/11/2042	(20,991,604)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.38%, 15/05/2041	(20,991,657)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.75%, 15/02/2041	(20,991,628)	AA+	>1 year	USD	United States	OTC

\* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

\*\* There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

\*\*\* Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

\*\*\*\* Country corresponds with the address of our actual counterparty.

The maturity tenor of total return swaps positions as at 30 June 2024 was 1 month to 3 months.

The maturity tenor of repurchase agreements as at 30 June 2024 was 1 day to 1 week.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### High Yield Bond (continued)

##### Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

##### RETURN/COSTS:

For total return swaps and repurchase agreements transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the swap contracts and repurchase agreements during the reporting period.

#### Short Duration Emerging Market Debt

##### Global Data:

The amount of assets across repurchase agreements as at 30 June 2024 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Repurchase Agreements – Assets	12,000,000	0.32

##### Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

##### Concentration Data:

The Portfolio did not receive any securities as collateral for the repurchase agreements as at 30 June 2024.

The counterparties across all repurchase agreements as at 30 June 2024 were as follows:

Counterparty	Amount US\$
State Street Bank	12,000,000



## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Short Duration Emerging Market Debt (continued)

#### Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

#### Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all repurchase agreements as at 30 June 2024 was as follows:

Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
<b>Repurchase Agreements</b>						
State Street Bank	United States Treasury Note/Bond, 0.75%, 15/02/2042	(1,713,608)	AA+	>1 year	USD	United States OTC
State Street Bank	United States Treasury Note/Bond, 1.13%, 15/08/2040	(244,661)	AA+	>1 year	USD	United States OTC
State Street Bank	United States Treasury Note/Bond, 1.38%, 15/11/2040	(1,713,614)	AA+	>1 year	USD	United States OTC
State Street Bank	United States Treasury Note/Bond, 1.88%, 15/02/2041	(1,713,656)	AA+	>1 year	USD	United States OTC
State Street Bank	United States Treasury Note/Bond, 2.25%, 15/05/2041	(1,713,613)	AA+	>1 year	USD	United States OTC
State Street Bank	United States Treasury Note/Bond, 3.88%, 15/02/2043	(1,713,639)	AA+	>1 year	USD	United States OTC
State Street Bank	United States Treasury Note/Bond, 4.00%, 15/11/2042	(1,713,648)	AA+	>1 year	USD	United States OTC
State Street Bank	United States Treasury Note/Bond, 4.75%, 15/02/2041	(1,713,664)	AA+	>1 year	USD	United States OTC

\* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

\*\* There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

\*\*\* Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

\*\*\*\* Country corresponds with the address of our actual counterparty.

The maturity tenor of repurchase agreements as at 30 June 2024 was 1 day to 1 week.

#### Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Short Duration Emerging Market Debt (continued)

##### RETURN/COSTS:

For repurchase agreements transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the repurchase agreements during the reporting period.

#### Short Duration High Yield SDG Engagement

##### Global Data:

The amount of assets across repurchase agreements as at 30 June 2024 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Repurchase Agreements – Assets	13,000,000	1.87

##### Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

##### Concentration Data:

The Portfolio did not receive any securities as collateral for the repurchase agreements as at 30 June 2024.

The counterparties across all repurchase agreements as at 30 June 2024 were as follows:

Counterparty	Amount US\$
State Street Bank	13,000,000

##### Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Short Duration High Yield SDG Engagement (continued)

#### Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all repurchase agreements as at 30 June 2024 was as follows:

	Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
<b>Repurchase Agreements</b>							
State Street Bank	United States Treasury Note/Bond, 0.75%, 15/02/2042	(1,856,430)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 1.38%, 15/11/2040	(264,871)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 1.88%, 15/02/2041	(1,856,437)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 2.25%, 15/05/2041	(1,856,469)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 3.88%, 15/02/2043	(1,856,482)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.00%, 15/11/2042	(1,856,469)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.38%, 15/05/2041	(1,856,417)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.75%, 15/02/2041	(1,856,447)	AA+	>1 year	USD	United States	OTC

\* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

\*\* There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

\*\*\* Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

\*\*\*\* Country corresponds with the address of our actual counterparty.

The maturity tenor of repurchase agreements as at 30 June 2024 was 1 day to 1 week.

#### Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Short Duration High Yield SDG Engagement (continued)

##### Return/Costs:

For repurchase agreements transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the repurchase agreements during the reporting period.

##### Strategic Income

##### Global Data:

The amount of assets across total return swaps and repurchase agreements as at 30 June 2024 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Repurchase Agreements – Assets	16,500,000	0.55
Total Return Swaps – Assets	328,310	0.01

##### Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

##### Concentration Data:

The Portfolio did not receive any securities as collateral for the total return swaps and repurchase agreements as at 30 June 2024.

The counterparties across all total return swaps and repurchase agreements as at 30 June 2024 were as follows:

Counterparty	Amount US\$
Goldman Sachs International	328,310
State Street Bank	16,500,000

##### Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Strategic Income (continued)

#### Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all total return swaps and repurchase agreements as at 30 June 2024 was as follows:

	Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
<b>Total Return Swap</b>							
Goldman Sachs International	Cash Collateral	(270,000)	N/A	N/A	USD	United Kingdom	OTC
Wells Fargo Securities LLC	Cash Collateral	(200,000)	N/A	N/A	USD	United States	OTC
<b>Repurchase Agreements</b>							
State Street Bank	United States Treasury Note/Bond, 0.75%, 15/02/2042	(2,356,221)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 1.13%, 15/08/2040	(336,315)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 1.38%, 15/11/2040	(2,356,247)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 1.88%, 15/02/2041	(2,356,230)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 2.25%, 15/05/2041	(2,356,269)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 3.88%, 15/02/2043	(2,356,273)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.00%, 15/11/2042	(2,356,273)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.75%, 15/02/2041	(2,356,259)	AA+	>1 year	USD	United States	OTC

\* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

\*\* There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

\*\*\* Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

\*\*\*\* Country corresponds with the address of our actual counterparty.

The maturity tenor of total return swaps positions as at 30 June 2024 was 1 month to 3 months.

The maturity tenor of repurchase agreements as at 30 June 2024 was 1 day to 1 week.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Strategic Income (continued)

#### Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

#### Return/Costs:

For total return swaps and repurchase agreements transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the swap contracts and repurchase agreements during the reporting period.

#### Sustainable Emerging Market Debt - Hard Currency

#### Global Data:

The amount of assets across repurchase agreements as at 30 June 2024 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Repurchase Agreements – Assets	1,000,000	0.17

#### Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

#### Concentration Data:

The Portfolio did not receive any securities as collateral for the reverse repurchase agreements as at 30 June 2024.

The counterparties across all repurchase agreements as at 30 June 2024 were as follows:

Counterparty	Amount US\$
State Street Bank	1,000,000

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Sustainable Emerging Market Debt - Hard Currency (continued)

##### Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

##### Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all repurchase agreements as at 30 June 2024 was as follows:

	Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
<b>Repurchase Agreements</b>							
State Street Bank	United States Treasury Note/Bond, 0.75%, 15/02/2042	(142,829)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 1.38%, 15/11/2040	(20,024)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 1.88%, 15/02/2041	(142,858)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 2.25%, 15/05/2041	(142,863)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 3.88%, 15/02/2043	(142,850)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.00%, 15/11/2042	(142,828)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.38%, 15/05/2041	(142,872)	AA+	>1 year	USD	United States	OTC
State Street Bank	United States Treasury Note/Bond, 4.75%, 15/02/2041	(142,895)	AA+	>1 year	USD	United States	OTC

\* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

\*\* There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

\*\*\* Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

\*\*\*\* Country corresponds with the address of our actual counterparty.

The maturity tenor of repurchase agreements positions as at 30 June 2024 was 1 day to 1 week.

##### Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Sustainable Emerging Market Debt - Hard Currency (continued)

##### Return/Costs:

For repurchase agreements transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the repurchase agreements during the reporting period.

##### Tactical Macro

##### Global Data:

The amount of assets across total return swaps as at 30 June 2024 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Total Return Swaps – Assets	12,304	0.04

##### Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

##### Concentration Data:

The Portfolio did not receive any securities as collateral for the total return swaps as at 30 June 2024.

The counterparties across all total return swaps as at 30 June 2024 were as follows:

Counterparty	Amount US\$
Goldman Sachs International	12,304



## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Tactical Macro (continued)

##### Safekeeping of Collateral Received:

As at 30 June 2024 there was no collateral received or held with the Depository.

##### Aggregate Transaction Data:

As at 30 June 2024 there was no collateral positions (including cash) pledged/(received) across all total return swaps.

The maturity tenor of total return swaps positions as at 30 June 2024 was 1 month to 3 months.

##### Safekeeping of Collateral Granted:

There was no collateral held in segregated, pooled or other accounts as at 30 June 2024.

##### Return/Costs:

For total return swaps transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the swap contracts during the reporting period.

#### Uncorrelated Strategies

##### Global Data:

The amount of assets across total return swaps as at 30 June 2024 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Total Return Swaps – Assets	1,286,521	0.15
Total Return Swaps – Liabilities	1,625,161	0.18

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Uncorrelated Strategies (continued)

##### Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

##### Concentration Data:

The Portfolio did not receive any securities as collateral for the total return swaps as at 30 June 2024.

The counterparties across all total return swaps as at 30 June 2024 were as follows:

Counterparty	Amount US\$
Goldman Sachs International	381,568
Morgan Stanley	1,944,565
Société Générale	585,549

##### Safekeeping of Collateral Received:

As at 30 June 2024 all collateral received is held at the Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Uncorrelated Strategies (continued)

#### Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all total return swaps as at 30 June 2024 was as follows:

	Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
<b>Total Return Swap</b>							
Citibank	Cash Collateral	7,020,000	N/A	N/A	USD	United Kingdom	OTC
BNP Paribas	Cash Collateral	59,530,000	N/A	N/A	USD	United States	OTC
Bank of America Merrill Lynch International	Cash Collateral	5,100,000	N/A	N/A	USD	United States	OTC
Morgan Stanley & Co International	Cash Collateral	6,030,000	N/A	N/A	USD	United States	OTC
Nomura International Plc	Cash Collateral	19,880,000	N/A	N/A	USD	United States	OTC
Société Générale	Cash Collateral	17,490,000	N/A	N/A	USD	France	OTC
UBS AG London	Cash Collateral	6,000,000	N/A	N/A	USD	United Kingdom	OTC

\* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

\*\* There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

\*\*\* Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

\*\*\*\* Country corresponds with the address of our actual counterparty.

The maturity tenor of total return swaps positions as at 30 June 2024 was as follows:

Maturity	Amount US\$						
	< 1 day	1 day to 1 week	1 week to 1 month	1 month to 3 months	3 months to 1 year	> 1 year	open maturity
Total Return Swaps - Assets	-	-	-	83,789	1,085,863	116,869	-
Total Return Swaps - Liabilities	-	-	-	181,078	1,356,471	87,612	-

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### Uncorrelated Strategies (continued)

##### Safekeeping of Collateral Granted:

The proportion of collateral held in segregated, pooled or other accounts as at 30 June 2024 was as follows:

	%
Segregated Accounts	0.00%
Pooled Accounts	0.00%
Other	100.00%
	100.00%

##### Return/Costs:

For total return swaps transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the swap contracts during the reporting period.

#### US Long Short Equity

##### Global Data:

The amount of assets across total return swaps as at 30 June 2024 was as follows:

Type of Asset	Amount US\$	Proportion of NAV (%)
Total Return Swaps – Assets	3,638	0.00
Total Return Swaps – Liabilities	1,759,315	0.90

##### Data on Reuse of Collateral:

Cash collateral is received into the custody account for the Portfolio and therefore is not tracked specifically to determine if it is re-used. Therefore any cash collateral re-used cannot be reasonably verified.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### US Long Short Equity (continued)

##### Concentration Data:

The Portfolio did not receive any securities as collateral for the total return swaps as at 30 June 2024.

The counterparties across all total return swaps as at 30 June 2024 were as follows:

Counterparty	Amount US\$
JPMorgan Chase Bank	1,762,953

##### Safekeeping of Collateral Received:

As at 30 June 2024 there was no collateral received or held with the Depository.

##### Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) pledged/(received) across all total return swaps as at 30 June 2024 was as follows:

	Type of collateral	Amount US\$*	Quality**	Maturity tenor (collateral)***	Currency of collateral	Country of counterparty establishment****	Settlement and clearing
<b>Total Return Swap</b>							
Bank of America Merrill Lynch International	Cash Collateral	280,000	N/A	N/A	USD	United States	OTC
JPMorgan Chase Bank	Cash Collateral	5,620,000	N/A	N/A	USD	United States	OTC
Goldman Sachs International	Cash Collateral	2,480,000	N/A	N/A	USD	United Kingdom	OTC

\* Cash collaterals may cover a combination of swaps instruments, as such a portion of the collaterals relates to swap agreements not in scope of the SFTR.

\*\* There is no credit rating for cash assets or liabilities. Cash denominated in USD is deemed to be at highest quality due to its high liquid nature.

\*\*\* Split to be provided by 7 maturity buckets (< 1 day, 1 day to 1 week, 1 week to 1 month, 1 month to 3 months, 3 months to 1 year, > 1 year, open maturity). Cash collateral has no maturity tenor.

\*\*\*\* Country corresponds with the address of our actual counterparty.

## Appendix II (Continued)

### SECURITIES FINANCING TRANSACTION REGULATION (CONTINUED)

#### US Long Short Equity (continued)

The maturity tenor of total return swaps positions as at 30 June 2024 was as follows:

Maturity	Amount US\$						open maturity
	< 1 day	1 day to 1 week	1 week to 1 month	1 month to 3 months	3 months to 1 year	> 1 year	
Total Return Swaps – Assets	-	-	-	-	-	3,638	-
Total Return Swaps – Liabilities	-	-	1,284,785	-	474,530	-	-

#### Safekeeping of Collateral Granted:

The proportion of collateral held in segregated, pooled or other accounts as at 30 June 2024 was as follows:

	%
Segregated Accounts	0.00%
Pooled Accounts	0.00%
Other	100.00%
	100.00%

#### Return/Costs:

For total return swaps transactions costs, if applicable, are not separately identifiable. For these investments, transaction costs are included in the purchase and sales price and are part of the gross investment performance of each Portfolio. Returns are identified as the realised gains/losses and change in unrealised gains/losses on the swap contracts during the reporting period.

As at 30 June 2024 none of the Portfolios was engaged into securities lending transactions.

## Appendix III

### GLOSSARY OF INDICES

#### **Bloomberg Commodity Index**

The index is a rolling index composed of exchange-traded futures contracts on physical commodities. The index relies primarily on liquidity data of futures contracts, along with US dollar-adjusted production data, in determining the relative quantities of included commodities. The index is designed to be a highly liquid and diversified benchmark for commodities investments. The version of the index that is calculated on a total return basis reflects the returns on a fully collateralised investment in the underlying commodity futures contracts, combined with the returns on cash collateral invested in US Treasury Bills.

#### **Bloomberg Euro Aggregate Bond Index (Total Return, Hedged, EUR)**

The index includes fixed-rate, investment-grade euro denominated bonds. Inclusion is based on the currency of the issue, and not the domicile of the issuer. The principal sectors in the index are the Treasury, corporate, government-related and securitised.

#### **Bloomberg Global Aggregate Corporate Index (Total Return, Hedged, USD)**

The index is a flagship measure of global investment grade, fixed-rate corporate debt. This multicurrency benchmark includes bonds from developed and emerging markets issuers within the industrial, utility and financial sectors. The index is a component of the Global Aggregate and Multiverse Indices.

#### **Bloomberg Global Aggregate Index (Total Return, Hedged, USD)**

The index measures global investment grade debt from twenty-four different local currency markets and includes fixed-rate treasury, government-related, corporate and securitised bonds from both developed and emerging markets issuers. The index is largely comprised of three major regional aggregate components: the Bloomberg US Aggregate Bond Index, the Bloomberg Pan-European Aggregate Bond Index, and the Bloomberg Asian-Pacific Aggregate Index. In addition to securities from these three indices, the index also includes investment grade Eurodollar, Euro-Yen, Canadian, and 144A index-eligible securities not already in these three indices. The index is fully hedged back to USD.

#### **Bloomberg Global Aggregate Index (Total Return, Unhedged, USD)**

The index measures global investment grade debt from twenty-four different local currency markets and includes fixed-rate treasury, government-related, corporate and securitised bonds from both developed and emerging markets issuers. The index is largely comprised of three major regional aggregate components: the Bloomberg US Aggregate Bond Index, the Bloomberg Pan-European Aggregate Bond Index, and the Bloomberg Asian-Pacific Aggregate Index. In addition to securities from these three indices, the index also includes investment grade Eurodollar, Euro-Yen, Canadian, and 144A index-eligible securities not already in these three indices.

#### **Bloomberg US Aggregate Bond Index (Total Return, USD)**

The index measures the investment grade, US dollar-denominated, fixed-rate, taxable bond market and includes Treasuries, government-related and corporate securities, mortgage-backed securities (agency fixed-rate and hybrid adjustable rate mortgage pass-throughs), asset-backed securities, and commercial mortgage-backed securities (agency and nonagency). The index is a broad-based benchmark that measures the investment grade, US dollar denominated, fixed-rate taxable bond market. This includes Treasuries, government-related and corporate securities, mortgage-backed securities, asset-backed securities and collateralised mortgage-backed securities.

## Appendix III (Continued)

### GLOSSARY OF INDICES (CONTINUED)

<b>Cboe S&amp;P 500 PutWrite Index</b>	The index tracks the value of a passive investment strategy which consists of overlaying S&P 500 (SPX) short put options over a money market account invested in one- and three-months Treasury bills. The SPX puts are struck at-the-money and are sold on a monthly basis.
<b>Cboe S&amp;P 500 One-Week PutWrite Index</b>	The index tracks the performance of a hypothetical strategy that sells an at-the-money (ATM) S&P 500 Index (SPX) put option on a weekly basis. The maturity of the written SPX put option is one week to expiry. The written SPX put option is collateralised by a money market account invested in one-month Treasury bills. The index rolls on a weekly basis, typically every Friday.
<b>FTSE Chinese Government and Policy Bank Bond 0-1 Year Select Index (Total Return, CNY)</b>	The index measures the performance of CNY denominated, fixed-rate book entry government bonds as well as policy bank bonds issued in Mainland China. The following instruments are excluded: savings bonds, special government bonds, central bank bills, private placements and callable and puttable bonds.
<b>FTSE EPRA Nareit Developed Real Estate Index (Total Return, Net of Tax, USD)</b>	The index is a free float-adjusted, market capitalisation-weighted index that is designed to measure the performance of listed real estate companies and real estate investment trusts (REITs) in developed markets. Net total return indices reinvest dividends after the deduction of withholding taxes, using (for international indexes) a tax rate applicable to non-resident institutional investors who do not benefit from double taxation treaties.
<b>FTSE Nareit All Equity REITs Index (Total Return, Net of Tax, USD)</b>	The index is a free-float adjusted, market capitalisation-weighted index that tracks the performance of all tax-qualified equity real estate investment trusts (REITs) that are listed on the New York Stock Exchange or NASDAQ. Equity REITs include all tax-qualified REITs with more than 50 percent of total assets in qualifying real estate assets other than mortgages secured by real property.
<b>HFRX Equity Hedge Index (Total Return, USD)</b>	The index is designed to be representative of equity hedge fund strategies which maintain positions both long and short in primarily equity and equity derivative securities. Equity Hedge managers would typically maintain at least 50%, and may in some cases be substantially entirely invested in equities, both long and short.
<b>ICE BofA European Currency Non-Financial High Yield 3% Constrained Index (Total Return, EUR)</b>	The index measures the performance of non-financial below-investment grade corporate debt denominated in Euro and GBP, publicly issued in the eurobond, sterling domestic or euro domestic markets and caps exposure to any issuer at 3%. The index contains all non-financial securities in the ICE BofA European Currency High Yield Index but caps issuer exposure at 3%.
<b>ICE BofA Global High Yield Constrained Index (Total Return, Hedged, USD)</b>	The index tracks the performance of USD, CAD, GBP and EUR-denominated below investment grade corporate debt publicly issued in the major domestic or Eurobond markets and limits exposure to each issuer included in the index to a maximum of 2% of the index. The index contains all securities in the ICE BofA Global High Yield Index but caps issuer exposure at 2%.
<b>ICE BofA Global Hybrid Non-Financial 5% Constrained Custom Index (Total Return, Hedged, Euro)</b>	The index tracks the performance of investment grade non-financial hybrid corporate debt publicly issued in major domestic and Eurobond markets and each issuer is capped at 5% maximum weight.



## Appendix III (Continued)

### GLOSSARY OF INDICES (CONTINUED)

<b>ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index (Total Return, USD)</b>	The index tracks the performance of a synthetic asset paying SOFR to a stated maturity. The index is based on the assumed purchase at par of a synthetic instrument having exactly its stated maturity and with a coupon equal to that day's fixing rate. That issue is assumed to be sold the following business day (priced at a yield equal to the current day fixing rate) and rolled into a new instrument.
<b>ICE BofA US High Yield Constrained Index (Total Return, USD)</b>	The index tracks the performance of US dollar-denominated below investment grade corporate debt publicly issued in the US domestic market. In addition to meeting other criteria, qualifying securities must have a below investment grade rating (based on an average of Moody's, S&P and Fitch ratings), and have risk exposure to countries that are members of the G10 FX, Western Europe or territories of the US and Western Europe. Securities in legal default are excluded from the index. Index constituents are capitalisation-weighted, provided the total allocation to an individual issuer does not exceed 2%.
<b>ICE BofA 0-1 Year AAA Euro Government Index (Total Return, EUR)</b>	The index is a subset of ICE BofA All Maturity Euro Government Index including all securities with a remaining term to final maturity less than 1 year and rated AAA. The index tracks the performance of EUR denominated sovereign debt publicly issued by Euro member countries in either the eurobond market or the issuer's own domestic market. Qualifying countries must be Euro members, have an investment grade foreign currency long-term sovereign debt rating (based on an average of Moody's, S&P and Fitch), and must have at least one readily available, transparent price source for their securities. To be considered for inclusion a country must be a Euro member as of the first of the month.
<b>ICE BofA 3-Month US Treasury Bill Index (Total Return, USD)</b>	The index is comprised of a single US Treasury Bill issue purchased at the beginning of each month and held for a full month. At the end of the month that issue is sold and rolled into a newly selected which has a maturity date closest to, but not beyond, three months from the rebalance date.
<b>JP Morgan Asia Credit Index (JACI) (Total Return, USD)</b>	The index tracks the total return performance for actively traded USD denominated debt instruments in the Asia region (excluding Japan). JACI is a market cap-weighted index comprising sovereign, quasi-sovereign and corporate bonds and it is partitioned by country, sector and credit rating.
<b>JP Morgan ESG Asia Credit High Yield Index (JESG JACI) (Total Return, USD)</b>	The index tracks the total return performance for actively traded below investment grade rated USD denominated debt instruments in the Asia region (excluding Japan) which meet certain ESG criteria.
<b>JP Morgan Corporate Emerging Markets Bond Index (CEMBI) Diversified Index (Total Return, USD)</b>	The index tracks the performance of US dollar-denominated corporate emerging market bonds, including emerging market countries from Asia, Europe, Latin America and the Middle East/Africa. The Diversified version of the index is market capitalisation-weighted and limits the weights of those index countries with larger corporate debt stocks by including only specified portions of those countries' eligible current face amounts of debt outstanding. Effective March 31, 2022, Russia and Belarus were excluded from the JP Morgan fixed income indices. The index market value for all Russian and Belarus debt was set to zero, reflecting a total return loss due to market disruption.

## Appendix III (Continued)

### GLOSSARY OF INDICES (CONTINUED)

**JP Morgan Emerging Markets Bond Index (EMBI) - Global Diversified (Total Return, USD)**

The index tracks the performance of US dollar-denominated debt instruments issued by emerging market sovereign and quasi-sovereign entities (Brady bonds, loans and Eurobonds), including emerging market countries from Asia, Europe, Latin America and the Middle East/Africa. The Global version of the index captures a broad, comprehensive universe of emerging market issues. The diversified version of the index is market capitalisation-weighted and limits the weights of those index countries with larger debt stocks by including only specified portions of those countries' eligible current face amounts of debt outstanding. Effective March 31, 2022, Russia and Belarus were excluded from the JP Morgan fixed income indices. The index market value for all Russian and Belarus debt was set to zero, reflecting a total return loss due to market disruption.

**JP Morgan ESG CEMBI Broad Diversified (Total Return, USD)**

The index tracks liquid, USD denominated emerging market fixed and floating-rate debt instruments issued by corporates. The index applies an ESG scoring and screening methodology to tilt toward issuers ranked higher on ESG criteria and green bond issues, and to underweight and remove issuers that rank lower.

**JP Morgan ESG Emerging Markets Bond Index (EMBI) Global Diversified Index (Total Return, USD)**

The index tracks the performance of liquid, US dollar-denominated fixed and floating-rate debt instruments issued by emerging market sovereign and quasi-sovereign entities (Brady bonds, loans and Eurobonds) with at least 2.5 years until maturity. The index applies an ESG scoring and screening methodology to tilt toward issuers ranked higher on ESG criteria and green bond issues, and to underweight and remove issuers that rank lower.

**JP Morgan Government Bond Index (GBI) Emerging Markets - Global Diversified (Total Return, Unhedged, USD)**

The index tracks the performance of local currency denominated bonds issued by emerging market governments, including emerging market countries from Asia, Europe, Latin America and the Middle East/Africa. The Global version of the index includes only countries that are accessible by most of the international investor base, while countries with explicit capital controls are excluded. The Diversified version of the index is market capitalisation-weighted, with a maximum weight to a country capped at 10%. Effective March 31, 2022, Russia and Belarus were excluded from the JP Morgan fixed income indices. The index market value for all Russian and Belarus debt was set to zero, reflecting a total return loss due to market disruption.

**JP Morgan GBI Emerging Markets Global Diversified Investment Grade 15% Cap Index (Total Return, Unhedged, USD)**

The index measures the performance of debt markets of Emerging Market Countries denominated in local currencies.

**MSCI AC Asia Index (Total Return, Net of Tax, USD)**

The index is a free float-adjusted market capitalisation weighted index that is designed to measure the performance of large and mid-cap representation across developed markets countries and emerging market countries in Asia.

## Appendix III (Continued)

### GLOSSARY OF INDICES (CONTINUED)

#### **MSCI All Country World Index (ACWI) (Total Return, Net of Tax, USD)**

The index is a free float-adjusted, market capitalisation-weighted index that is designed to measure the equity market performance of developed and emerging markets. The index consists of 47 country indexes comprising 23 developed and 24 emerging market country indexes. The developed market country indexes included are: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, the Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the United Kingdom and the United States. The emerging market country indexes included are: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, the Philippines, Poland, Qatar, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey, and the UAE. China A shares are included starting from June 1, 2018 and are partially represented at 20% of their free float-adjusted market capitalisation as of November 2019. Net total return indexes reinvest dividends after the deduction of withholding taxes, using (for international indexes) a tax rate applicable to non-resident institutional investors who do not benefit from double taxation treaties. Effective after the close on March 9, 2022, MSCI reclassified MSCI Russia Indexes from Emerging Markets to Standalone Markets status. At that time, all Russian securities were removed from this index at a final price of 0.00001, including both locally traded Russian equity constituents and Russian ADRs/GDRs constituents.

#### **MSCI All Country World (ACWI) Value Index (Total Return, Net of Tax, USD)**

The index is a free float-adjusted market capitalisation weighted index that is designed to represent performance of large- and mid-cap stocks exhibiting overall value style characteristics across 23 developed and 24 emerging markets. The value investment style characteristics for this index are defined using three variables: book value to price, 12-month forward earnings to price and dividend yield.

#### **MSCI China A Onshore Index (Total Return, Net, CNY)**

The index is a capitalisation weighted index, which can vary in its number of constituent stocks and is designed to measure performance of the broad economy of the PRC through changes in the aggregate market value of the largest stocks representing all major industries.

#### **MSCI China All Shares Index (Total Return, Net, USD)**

The index is a free float-adjusted, market capitalisation weighted index that is designed to measure the equity market performance of China share classes listed in Hong Kong, Shanghai, Shenzhen and outside of China. It covers the integrated MSCI China equity universe comprising A-shares, B-shares, H-shares, Red chips, P-chips and foreign listings listed outside China or Hong Kong (e.g. ADRs). A-shares are incorporated in China and trade on the Shanghai and Shenzhen exchanges; they are quoted in local renminbi and entail foreign investment regulations (QFII). B-shares are incorporated in China, and trade on the Shanghai and Shenzhen exchanges; they are quoted in foreign currencies (Shanghai USD, Shenzhen HKD) and are open to foreign investors. H-shares are incorporated in China and trade on the Hong Kong exchange and other foreign exchanges. Red chips and P-chips are incorporated outside of China and trade on the Hong Kong exchange. Red chips are usually controlled by the state or a province or municipality. P-chips are non state-owned Chinese companies incorporated outside the mainland and traded in Hong Kong. Net total return indexes reinvest dividends after the deduction of withholding taxes, using (for international indexes) a tax rate applicable to non-resident institutional investors who do not benefit from double taxation treaties.

## Appendix III (Continued)

### GLOSSARY OF INDICES (CONTINUED)

<b>MSCI Emerging Markets Index (Total Return, Net of Tax, USD)</b>	The index is a free float-adjusted market capitalisation-weighted index that is designed to measure the equity market performance of emerging markets. The index consists of the following 24 emerging market country indexes: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, the Philippines, Poland, Qatar, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey, and the UAE. China A shares are included starting from 1 June 2018 and are partially represented at 20% of their free float-adjusted market capitalisation as of November 2019. Effective after the close on March 9, 2022, MSCI reclassified MSCI Russia Indexes from Emerging Markets to Standalone Markets status. At that time, all Russian securities were removed from this index at a final price of 0.00001, including both locally traded Russian equity constituents and Russian ADRs/GDRs constituents. Net total return indexes reinvest dividends after the deduction of withholding taxes, using (for international indexes) a tax rate applicable to non-resident institutional investors who do not benefit from double taxation treaties.
<b>MSCI Europe Index (Total Return, Net of Tax, EUR)</b>	The index is a free float-adjusted market capitalisation weighted index that is designed to measure the equity market performance of developed markets in Europe.
<b>MSCI Japan Small Cap Net Index (Total Return, JPY)</b>	The index is designed to measure the performance of the small capitalisation segment of the Japanese market.
<b>MSCI World Index (Total Return, Net of Tax, USD)</b>	The index is a free float-adjusted market capitalisation weighted index that is designed to measure the equity market performance of developed markets.
<b>Russell 1000 Value Index (Total Return, Net of Tax, USD)</b>	The index is a float-adjusted, market capitalisation-weighted index that measures the performance of the large-cap value segment of the US equity market. It includes those Russell 1000 Index companies with lower price-to-book ratios and lower forecasted growth rates. The index is rebalanced annually in June.
<b>Russell 2000 Index (Total Return, Net of Tax, USD)</b>	The index is a float-adjusted, market capitalisation-weighted index that measures the performance of the small-cap segment of the US equity market. It includes approximately 2,000 of the smallest securities in the Russell 3000 Index (which measures the performance of the 3,000 largest US public companies based on total market capitalisation). The index is rebalanced annually in June.
<b>Russell 2000 Value Index (Total Return, Net of Tax, USD)</b>	The index is a float-adjusted, market capitalisation-weighted index that measures the performance of the small-cap value segment of the US equity market. It includes those Russell 2000 Index companies with lower price-to-book ratios and lower forecasted growth rates. The index is rebalanced annually in June.
<b>S&amp;P 500 Index (Total Return, Net of Tax, USD)</b>	The index is a float-adjusted, market capitalisation-weighted index that focuses on the large-cap segment of the US equity market, and includes a significant portion of the total value of the market.
<b>Weighted average of 2/3 JP Morgan EMBI Global Diversified Investment Grade Index (Total Return, USD) and 1/3 of JP Morgan GBI EM Global Diversified Investment Grade 15% Cap Index (Total Return, Unhedged, USD)</b>	The blended index is composed of the weighted average of 2/3 JP Morgan EMBI Global Diversified Investment Grade Index (Total return, USD) (described previously) and 1/3 of JP Morgan GBI-EM Global Diversified Index Investment Grade 15% Cap Index (USD unhedged total return) (described previously), and is rebalanced monthly.

## Appendix III (Continued)

### GLOSSARY OF INDICES (CONTINUED)

**50% JP Morgan GBI Emerging Markets Global Diversified Index (Total Return, Unhedged, USD), 25% JP Morgan EMBI Global Diversified Index (Total Return, USD), and 25% JP Morgan CEMBI Diversified Index (Total Return, USD)**

The blended index is composed of 50% JP Morgan GBI Emerging Markets Global Diversified, 25% JP Morgan EMBI Global Diversified, and 25% JP Morgan CEMBI Diversified (all described previously) and is rebalanced monthly. Effective March 31, 2022, Russia and Belarus were excluded from the JP Morgan fixed income indices. The index market value for all Russian and Belarus debt was set to zero, reflecting a total return loss due to market disruption.

**50% Cboe S&P 500 One-Week PutWrite Index / 50% Cboe S&P 500 PutWrite Index**

The blended index is composed of 50% Cboe S&P 500 One-Week PutWrite Index (described previously), 50% Cboe S&P 500 PutWrite Index (described previously).

## Appendix IV

### MANAGERS, SUB-INVESTMENT MANAGERS AND SUB-ADVISERS

Details of Managers, Sub-Investment Managers and Sub-Advisers for each Portfolio are listed in the table below:

Fund Name	Manager	Sub-Investment Managers	Sub-Advisers (Affiliated)	Sub-Advisers (Non-Affiliated)
5G Connectivity	Neuberger Berman Asset Management Ireland Limited ("NBAMIL")	Neuberger Berman Investment Advisers LLC ("NBIA") Neuberger Berman Asia Limited ("NBAL")		
China A-Share Equity	NBAMIL	NBIA NBAL		
China Bond	NBAMIL	NBIA Neuberger Berman Singapore Pte. Limited ("NBS") NBAL	Neuberger Berman Fund Management (China) Limited ("NB China")	
China Equity	NBAMIL			Green Court Capital Management Limited ("Green Court")
Climate Innovation	NBAMIL	NBIA NBEL		
CLO Income	NBAMIL	NBIA		
Commodities	NBAMIL	NBIA NBEL		
Corporate Hybrid Bond	NBAMIL	NBIA NBS		
Developed Market FMP – 2027	NBAMIL	NBIA NBEL		
Emerging Market Debt – Hard Currency	NBAMIL	NBIA NBS		
Emerging Market Debt – Local Currency	NBAMIL	NBIA NBS	NB China	
Emerging Market Debt Blend	NBAMIL	NBIA NBS	NB China	
Emerging Market Debt Sustainable Investment Grade Blend	NBAMIL	NBIA NBS		
Emerging Markets Equity	NBAMIL	NBIA NBAL		
Euro Bond	NBAMIL			
Euro Bond Absolute Return	NBAMIL			
European High Yield Bond	NBAMIL	NBIA		

## Appendix IV (Continued)

## MANAGERS, SUB-INVESTMENT MANAGERS AND SUB-ADVISERS (CONTINUED)

Fund Name	Manager	Sub-Investment Managers	Sub-Advisers (Affiliated)	Sub-Advisers (Non-Affiliated)
European Sustainable Equity	NBAMIL	NBIA		
Event Driven	NBAMIL	NBEL		
		NBIA		
Global Bond	NBAMIL	NBIA		
		NBS		
Global Equity Megatrends	NBAMIL	NBIA		
Global Flexible Credit Income	NBAMIL	NBIA		
		NBS		
Global High Yield SDG Engagement	NBAMIL	NBIA		
		NBS		
Global Investment Grade Credit	NBAMIL	NBEL		
		NBIA		
Global Opportunistic Bond	NBAMIL	NBIA		
		NBS		
Global Real Estate Securities	NBAMIL	NBIA		
		NBAL		
Global Sustainable Equity	NBAMIL	NBIA		
Global Sustainable Value	NBAMIL	NBIA		
		Neuberger Berman Canada ULC ("NB Canada")		
High Yield Bond	NBAMIL	NBIA		
InnovAsia 5G	NBAMIL	NBEL		
		NBIA		
		NBAL		
Japan Equity Engagement	NBAMIL	Neuberger Berman East Asia Limited ("NBEAL")		
Next Generation Mobility	NBAMIL	NBIA		
		NBAL		
Next Generation Space Economy	NBAMIL	NBEL		
		NBIA		

## Appendix IV (Continued)

### MANAGERS, SUB-INVESTMENT MANAGERS AND SUB-ADVISERS (CONTINUED)

Fund Name	Manager	Sub-Investment Managers	Sub-Advisers (Affiliated)	Sub-Advisers (Non-Affiliated)
Responsible Asian Debt – Hard Currency	NBAMIL	NBIA		
		NBS		
Short Duration Emerging Market Debt	NBAMIL	NBIA		
		NBS		
Short Duration High Yield SDG Engagement	NBAMIL	NBIA		
Strategic Income	NBAMIL	NBIA		
		NBS		
Sustainable Asia High Yield	NBAMIL	NBEL		
		NBIA		
		NBS		
Sustainable Emerging Market Corporate Debt	NBAMIL	NBIA		
		NBS		
Sustainable Emerging Market Debt - Hard Currency	NBAMIL	NBEL		
		NBIA		
		NBS		
Tactical Macro	NBAMIL	NBEL		
		NBIA		
Ultra Short Term Euro Bond	NBAMIL	NBEL		
Uncorrelated Strategies	NBAMIL	NBIA	NB Alternatives Advisers LLC (“NBAA”)	Altiq LLP
				BH-DG Systematic Trading LLP
				P/E Global LLC
				True Partner Capital USA Holding Inc
				Cipher Capital LP (until 3 May 2024)
				G10 Capital Limited
				Crabel Capital Management, LLC
				AllianceBernstein L.P.
				Portman Square Capital LLP
				Soloda Investment Advisors LLP (until 25 April 2024)



## Appendix IV (Continued)

## MANAGERS, SUB-INVESTMENT MANAGERS AND SUB-ADVISERS (CONTINUED)

Fund Name	Manager	Sub-Investment Managers	Sub-Advisers (Affiliated)	Sub-Advisers (Non-Affiliated)
US Equity	NBAMIL	NBIA		
US Equity Index PutWrite	NBAMIL	NBIA		
US Large Cap Value	NBAMIL	NBEL		
		NBIA		
US Long Short Equity	NBAMIL	NBIA		
US Multi Cap Opportunities	NBAMIL	NBIA		
US Real Estate Securities	NBAMIL	NBIA		
US Small Cap	NBAMIL	NBIA		
US Small Cap Intrinsic Value	NBAMIL	NBIA		

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Past performance is not indicative of future results. For details of the investment risks, which may include but are not limited to liquidity, interest rate, credit and currency risk, see the current prospectus. Please note that any dividends/interest which the Company may receive may be subject to withholding tax. The benchmark does not take into account the effects of tax and the deduction is therefore not reflected in the benchmark return illustrated herein. The investment objective and performance benchmark is a target only and not a guarantee of the Company performance. The index is unmanaged and cannot be invested in directly. Index returns assume reinvestment of dividends and capital gains and unlike fund returns do not reflect fees or expenses. Adverse movements in currency exchange rates can result in a decrease in return and a loss of capital. The investments of each Portfolio may be fully hedged into the Portfolio's base currency: this may reduce currency risks but may also expose the Portfolio to other risks such as the default of a counterparty. As noted above for further information relating to risks specific to this strategy please see the current prospectus.

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